ISO 20022

# Target2-Securities

# Message Definition Report - Part 2

## Approved by the Securities and Payments SEGs under the leadership of the Securities SEG and by the Cross-SEG Harmonisation for the Business File Header (last message set approved on 18 June 2026).

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

August 2026

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# 1 Message Set Overview

**Introduction**

This document describes the Target2-Securities message set. It includes all of the MessageDefinitions that have been developed in the scope of the Target2-Securities Business Justification and approved by the Securities and Payments SEGs, under the lead of the Securities SEG and by the Cross-SEG Harmonisation (CSH) group for the Business File Header (see BJ #42).

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

| MessageDefinition | Definition |
|---|---|
| admi.005.001.02<br>ReportQueryRequestV02 | The ReportQueryRequest message is exchanged between system member and system transaction administrator.<br><br>It aims at querying the latest available report data of a specific report type. A report is stored and available for query until the event occurs again report is replaced. |
| admi.006.001.01<br>ResendRequestV01 | A system member or any parties authorised by them send a ResendRequest message to the Central System (such as the T2S platform). The purpose of this request is, that the requesting party wants to receive the "original" message once again. This might be caused through technical problems on the receiving side (message could not be received or processed or is missing in the message sequencing) or for archiving purposes. |
| admi.007.001.01<br>ReceiptAcknowledgementV01 | The ReceiptAcknowledgement message is sent by the transaction administrator to a member of the system and vice versa. It is sent to acknowledge the receipt of one or multiple messages sent previously. The Acknowledgement message is 1) an application receipt acknowledgement and 2) conveys information about the processing of the original message(s). In case of 2) the ReceiptAcknowledgement can be used as a Generic error message, which provides information about the status (e.g. rejection, acceptance) of an instruction. |
| camt.064.001.01<br>LimitUtilisationJournalQueryV01 | The LimitUtilisationJournalQuery message is exchanged between a central securities depository or a directly connected system participant (the central securities depository participant granted direct access, like a bank or a central counter party) and the central system. Its purpose is to query information regarding the journal of transaction impacting the utilisation of limits that have been defined by the system participant. |
| camt.065.001.01<br>LimitUtilisationJournalReportV01 | The LimitUtilisationJournalReport message is exchanged between the central system and a central securities depository or a directly connected system party (the central securities depository participant granted direct access, like a bank or central counter party) and is used to return information about the limit. Its purpose is to report information regarding the journal of transactions impacting the utilisation of limits that have been defined by the system participant. |

| MessageDefinition | Definition |
|---|---|
| camt.066.001.02<br>IntraBalanceMovementInstructionV02 | The IntraBalanceMovementInstruction message is sent from an account owner/requestor to a settlement infrastructure to instruct the movement of an amount of money within its holdings from one sub-balance to another.<br><br>Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.067.001.02<br>IntraBalanceMovementStatusAdviceV02 | The IntraBalanceMovementStatusAdvice message is sent from a settlement infrastructure to an account owner/requestor to advise the status of an intra-balance movement instruction previously sent by the account owner/requestor.<br><br>Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.068.001.02<br>IntraBalanceMovementConfirmationV02 | The IntraBalanceMovementConfirmation message is sent from a settlement infrastructure to an account owner/requestor to confirm the movement of an amount of money within its holdings from one sub-balance to another.<br><br>Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.072.001.02<br>IntraBalanceMovementModificationRequestV02 | The IntraBalanceMovementModificationRequest message is sent from an account owner/requestor to a settlement infrastructure to request the modification of |

| MessageDefinition | Definition |
|---|---|
| | a processing indicator on a previously sent IntraBalanceMovementInstruction message.<br><br>Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.073.001.02 IntraBalanceMovementModificationRequestStatusAdviceV02 | The IntraBalanceMovementModificationRequestStatusAdvice message is sent from a settlement infrastructure to an account owner/requestor to advise the status of an intra-balance movement modification request previously sent by the account owner/requestor.<br><br>Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.074.001.02 IntraBalanceMovementCancellationRequestV02 | The IntraBalanceMovementCancellationRequest message is sent from an account owner/requestor to a settlement infrastructure to request the cancellation of a previously sent IntraBalanceMovementInstruction message.<br><br>Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.075.001.02 IntraBalanceMovementCancellationRequestStatusAdviceV02 | The IntraBalanceMovementCancellationRequestStatusAdvice message is sent from a settlement infrastructure to an account owner/requestor to advise the status of an intra-balance movement cancellation request previously sent by the account owner/requestor. |

| MessageDefinition | Definition |
|---|---|
| | Usage:<br><br>The message may be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate"). |
| camt.076.001.01<br>BillingReportRequestV01 | The BillingReportRequest message is sent by the system member to the system transaction administrator to request cumulative or itemised billing data. The billing data may be cumulative information or aggregated information on the level of a single securities or a dedicated cash account within a given period for each service item. |
| camt.077.001.01<br>BillingReportV01 | The BillingReport message is exchanged between the system transaction administrator and a system member. It aims at providing the invoice or invoice cancellation and informing about data providing cumulative or itemised details backing an invoice.<br><br>BillingReport is used for the following usages:<br><br>- Invoice<br><br>The Cumulative Invoice will consist of the following:<br><br>- Sum of the total number of units per service item for each CSD or CB;<br><br>- Sum of the amounts based on the total number of units per service item for each CSD or CB;<br><br>- Cancellation status of the invoice data.<br><br>- Invoice Cancellation<br><br>- Cumulative Billing Data Query Response:<br><br>The BillingReport message is also used to inform the system member about details backing an invoice. This can be sent via cumulative billing data or itemised billing data as response to an invoice query message.<br><br>Itemised Billing Data Query Response: The BillingReport message is also used to inform the system member about details backing an invoice. This can be via cumulative billing data or itemised billing data as response to an invoice query message. |
| camt.078.001.02<br>IntraBalanceMovementQueryV02 | The IntraBalanceMovementQuery message is sent from an account owner/requestor to a settlement infrastructure to query intra-balance movement |

| MessageDefinition | Definition |
|---|---|
| | instructions, along with their current status, based on a set of search criteria.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| camt.079.001.02<br>IntraBalanceMovementQueryResponseV02 | The IntraBalanceMovementQueryResponse message is sent from a settlement infrastructure to an account owner/requestor to provide all intra-balance movement instructions satisfying the selection criteria, as defined within the query, returning current attributes and latest status.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| camt.080.001.02<br>IntraBalanceMovementModificationQueryV02 | The IntraBalanceMovementModificationQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of intra-balance movement modification instruction(s) based on a set of search criteria or business attributes.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| camt.081.001.02<br>IntraBalanceMovementModificationReportV02 | The IntraBalanceMovementModificationReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the intra-balance movement modification request(s), as defined within the query.<br><br>The message may also be used to: |

| MessageDefinition | Definition |
|---|---|
| | - re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate"). |
| camt.082.001.02 IntraBalanceMovementCancellationQueryV02 | The IntraBalanceMovementCancellationQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of intra-balance movement cancellation instruction(s) based on a set of search criteria or business attributes.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| camt.083.001.02 IntraBalanceMovementCancellationReportV02 | The IntraBalanceMovementCancellationReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the intra-balance movement cancellation request(s), as defined within the query.<br><br>The message may also be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate"). |
| camt.084.001.02 IntraBalanceMovementPostingReportV02 | This IntraBalanceMovementPostingReport message is sent from a settlement infrastructure to an account owner/requestor to report the intra-balance movement instructions, previously sent by the account owner, that have a settled status.<br><br>The message may also be used to:<br><br>- - re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- - provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy") |

| MessageDefinition | Definition |
|---|---|
| | - - re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| camt.085.001.02<br>IntraBalanceMovementPendingReportV02 | This IntraBalanceMovementPendingReport message is sent from a settlement infrastructure to an account owner/request to report the intra-balance movement instructions, previously sent by the account owner, that have a pending status.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- - re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| colr.001.001.02<br>CollateralValueQueryV02 | The CollateralValueQuery message is sent by a system member (such as a directly connected party) to the system transaction administrator to query the current available value of securities for auto collateralisation for one specific or several cash accounts. |
| colr.002.001.02<br>CollateralValueReportV02 | The CollateralValueReport message is sent by the system transaction administrator to a system member (such as a directly connected party) to provide further information the current available value of securities for auto collateralisation for one specific or several cash accounts. |
| head.002.001.01<br>BusinessFileHeaderV01 | The Business File Header contains information about the parties involved in the file exchange, as well as information about the content and its structure.<br><br>The Business File headers has four major functions:<br><br>- Provides information about the sender of the file.<br><br>- Identifies the file exchanged: each file must have a unique File Identifier.<br><br>- Describes the type of message(s) exchanged: by default, the type of messages contained in a file will be ISO 20022 message definitions.<br><br>- Provides processing information to the receiving party: that would be, for instance, the total number of messages included in the file.<br><br>Usage: The Business File Header (head.002) is to be used exclusively in existing implementations, such as the Eurosystem, and will be replaced for general use by the upcoming next version defined as the Business File Envelope (nvlp.002). The Business File Header (head.002) will therefore not be maintained in the |

| MessageDefinition | Definition |
|---|---|
| | future and any new implementation must use the Business File Envelope (nvlp.002). |
| reda.006.001.01<br>SecurityCreationRequestV01 | An instructing party sends a SecurityCreationRequest message to an executing/servicing party to request the creation of financial instrument static details in their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.007.001.01<br>SecurityMaintenanceRequestV01 | An instructing party sends a SecurityMaintenanceRequest message to an executing/servicing party to request the maintenance of financial instrument details in their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.008.001.01<br>SecurityCreationStatusAdviceV01 | An executing/servicing party sends a SecurityCreationStatusAdvice message to an instructing party to report the status of a SecurityCreationRequest message previously sent by the instructing party.<br><br>The SecurityCreationStatusAdvice message may be sent as a response to the request of the instructing party or not.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or |

| MessageDefinition | Definition |
|---|---|
| | - a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.009.001.01<br>SecurityActivityAdviceV01 | The SecurityActivityReport message is sent by the executing party to an instructing party containing information about changes on securities reference data.<br><br>Scope and usage:<br><br>It aims at informing about the changes occurred during a business date for securities reference data. |
| reda.010.001.01<br>SecurityQueryV01 | An instructing party sends a SecurityQuery message to an executing/servicing party to request a report of financial instrument details in their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.012.001.01<br>SecurityReportV01 | An executing/servicing party sends a SecurityReport message to an instructing party to advise the last known image of securities data's.<br><br>The report may be sent upon request (for example a query) of the instructing party or push by the executing/ servicing party.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider.<br><br>Initiator: executing/servicing party. |
| reda.013.001.01<br>SecurityDeletionRequestV01 | An instructing party sends a SecurityDeletionRequest message to an executing/servicing party to advice the |

| MessageDefinition | Definition |
|---|---|
| | complete removal of a financial instrument entry from their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.014.001.02<br>PartyCreationRequestV02 | Scope:<br><br>The PartyCreationRequest message is sent by an instructing party to the executing party to request for the creation of party reference data for a new party in the executing system.<br><br>Usage:<br><br>It aims at instructing the creation of a new party with corresponding details.<br><br>Processing and confirmation of the party creation request are provided via a party status advice. |
| reda.015.001.01<br>PartyQueryV01 | Scope:<br><br>The PartyQuery message is sent by a central securities depository, a national central bank, a central securities depository participant, a central counter party, a payment bank, a trading party or a stock exchange to the executing party to query for the party reference data of a party defined in the system. |
| reda.016.001.01<br>PartyStatusAdviceV01 | Scope:<br><br>The PartyStatusAdvice message is sent by the executing party to the instructing party to provide details about the processing of a request on party reference data (create or update).<br><br>Usage:<br><br>When processing information is negative - a failure occurred in applying the changes the message accordingly also delivers information about the reason why the creation or update could not be processed.<br><br>When processing is successfully performed, the message includes the related party identification. |
| reda.017.001.02<br>PartyReportV02 | Scope:<br><br>The PartyReport message is sent by the executing party to a central securities depository, a national central bank, a central securities depository participant, |

| MessageDefinition | Definition |
|---|---|
| | a central counter party, a payment bank, a trading party or a stock exchange to provide detailed information on the requested party reference data of the party defined in the system. |
| reda.018.001.01<br>SecuritiesAccountCreationRequestV01 | The SecuritiesAccountCreationRequest message message is sent by an instructing party to the executing party to instruct the creation of a new securities account with the required account attributes details.<br><br>Usage:<br><br>Processing and confirmation of the securities account creation request message are provided via a SecuritiesAccountStatusAdvice message. |
| reda.019.001.01<br>SecuritiesAccountQueryV01 | The SecuritiesAccountQuery message sent by an instructing party to the executing party to request the details related to the securities account. |
| reda.020.001.01<br>SecuritiesAccountStatusAdviceV01 | The SecuritiesAccountStatusAdvice message is send by the the executing party to an instructing party to provide the status of the execution of an creation, modification or deletion of securities account reference data.<br><br>Usage:<br><br>When processing information is negative - a failure occurred in applying the changes the message accordingly also delivers information about the reason why the creation or update could not be processed.<br><br>When the processing is succesfully performed, the message includes the related securities account identification. |
| reda.021.001.01<br>SecuritiesAccountReportV01 | The SecuritiesAccountReport message sent by the executing party to an instructing party to provide the details of the securities account details as requested in the query. |
| reda.022.001.02<br>PartyModificationRequestV02 | Scope:<br><br>The PartyModificationRequest message is sent by the instructing party to the executing party to request for an update of the party reference data of a party defined in the executing system.<br><br>Usage:<br><br>It aims at instructing the update of an existing party by amending its existing details or by providing additional details.<br><br>Processing and confirmation of the party modification request message are provided via a party status advice. |
| reda.023.001.01<br>SecuritiesAccountModificationRequestV01 | The SecuritiesAccountModificationRequest message is sent by an instructing party to the executing party to |

| MessageDefinition | Definition |
|---|---|
| | instruct the update of an existing securities account by amending its existing attributes or by providing additional attibutes details.<br><br>Usage:<br><br>Processing and confirmation of the securities account creation request message are provided via a SecuritiesAccountStatusAdvice message. |
| reda.024.001.01<br>CollateralValueCreationRequestV01 | The CollateralValueCreationRequest message is sent by the instructing party to the executing party to request for the creation of a collateral value in the executing system collateral management reference data.<br><br>Usage:<br><br>It aims at instructing the creation of a new collateral value with corresponding details.<br><br>Processing and confirmation of the collateral value creation request message are provided via a collateral management status advice. |
| reda.025.001.01<br>EligibleSecuritiesCreationRequestV01 | The EligibleSecuritiesCreationRequest message is exchanged between an instructing party and the executing party to request for the creation of an eligible securities in the executing system collateral management reference data.<br><br>Usage:<br><br>It aims at instructing the creation of a new eligible securities with corresponding details.<br><br>Processing and confirmation of the eligible securities creation request message are provided via a collateral management status advice. |
| reda.026.001.01<br>EligibleCounterpartCSDCreationRequestV01 | The EligibleCounterpartCSDCreationRequest message is sent by an instructing party to the executing party to request for the creation of an eligible counterpart CSD in the executing system collateral management reference data.<br><br>Usage:<br><br>It aims at instructing the creation of a new eligible counterpart CSD with corresponding details.<br><br>Processing and confirmation of the eligible counterpart CSD creation request message are provided via a collateral management status advice. |
| reda.027.001.01<br>CloseLinkCreationRequestV01 | The CloseLinkCreationRequest message is sent by an instructing party to the executing party to request for the creation of a close link in the executing system collateral management reference data.<br><br>Usage:<br><br>It aims at instructing the creation of a new close link with corresponding details. |

| MessageDefinition | Definition |
|---|---|
| | Processing and confirmation of the close link creation request message are provided via a collateral management status advice. |
| reda.028.001.01<br>CollateralDataStatusAdviceV01 | The CollateralDataStatusAdvice message is sent by the executing party to an instructing party (the requestor) to provide information of a request on collateral management reference data.<br><br>Usage:<br><br>It aims at informing about the status of the request. |
| reda.029.001.01<br>SecurityMaintenanceStatusAdviceV01 | An executing/servicing party sends a SecurityMaintenanceStatusAdvice message to an instructing party to report the status of a SecurityMaintencanceRequest message previously sent by the instructing party.<br><br>The SecurityMaintenanceStatusAdvice message may be sent as a response to the request of the instructing party or not.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.030.001.01<br>SecurityDeletionStatusAdviceV01 | An executing/servicing party sends a SecurityDeletionStatusAdvice message to an instructing party to report the status of a SecurityDeletionRequest message previously sent by the instructing party.<br><br>The SecurityDeletionStatusAdvice message is sent as a response to the request of the instructing party.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |

| MessageDefinition | Definition |
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| reda.031.001.01<br>PartyDeletionRequestV01 | Scope:<br><br>The PartyDeletionRequest message is sent by the instructing party to the executing party to request a deletion of a party defined in the executing system.<br><br>Usage:<br><br>It aims at instructing the deletion of an existing party by providing its identification.<br><br>Processing of the party deletion request message is provided via a party status advice. |
| reda.032.001.01<br>SecuritiesAccountDeletionRequestV01 | The SecuritiesAccountDeletionRequest message is sent by an instructing party to the executing party to request for the deletion of a securities account from the securities account reference data defined in the system of the executing party.<br><br>Usage:<br><br>It aims at instructing the deletion of an existing securities account providing securities account identification.<br><br>The result of the deletion is provided through a SecuritiesAccountStatusAdvice message. |
| reda.033.001.01<br>SecuritiesAuditTrailQueryV01 | The SecuritiesAuditTrailQuery message is sent by an instructing party to the executing party to query for the securities audit trail recorded in the system. |
| reda.034.001.01<br>SecuritiesAuditTrailReportV01 | The SecuritiesAuditTrailReport message is sent by the executing party to an instructing party to provide detailed information on the requested securities audit trail recorded in the system. |
| reda.035.001.01<br>SecuritiesAccountActivityAdviceV01 | The SecuritieAccountActivityReport message is sent by the executing party to an instructing party containing information about changes on securities account reference data.<br><br>Scope and usage:<br><br>It aims at informing about the changes occurred during a business date for securities account reference data. |
| reda.036.001.01<br>SecuritiesAccountAuditTrailQueryV01 | The SecuritiesAccountAuditTrailQuery message is sent by an instructing party to the executing party to query for the securities account audit trail recorded in the system. |
| reda.037.001.01<br>SecuritiesAccountAuditTrailReportV01 | The SecuritiesAccountAuditTrailReport message is sent by the executing party to an instructing party to provide detailed information on the requested securities account audit trail recorded in the system. |
| reda.041.001.02<br>PartyActivityAdviceV02 | The PartyActivityReport message is sent by the executing party to an instructing party containing information about changes on party reference data.<br><br>Scope and usage: |

| MessageDefinition | Definition |
|---|---|
| | It aims at informing about the changes occurred during a business date for party reference data. |
| reda.042.001.01<br>PartyAuditTrailQueryV01 | The PartyAuditTrailQuery message is sent by an instructing party to the executing party to query for the party audit trail recorded in the system. |
| reda.043.001.02<br>PartyAuditTrailReportV02 | The PartyAuditTrailReport message is sent by the executing party to an instructing party to provide detailed information on the requested party audit trail recorded in the system. |
| reda.044.001.01<br>EligibleCounterpartCSDStatusAdviceV01 | The EligibleCounterpartCSDStatusAdvice message is sent by the executing party to an instructing party (the requestor) to provide information for a request on eligible counterpart CSD reference data.<br><br>Usage:<br><br>It aims at informing about the status of the request. |
| reda.045.001.01<br>SecurityCSDLinkCreationRequestV01 | An instructing party sends a SecurityCSDLinkCreationRequest message to an executing/servicing party to request the creation of the link between a financial instrument and a CSD in their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security CSD Link static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.046.001.01<br>SecurityCSDLinkMaintenanceRequestV01 | An instructing party sends a SecurityCSDLinkMaintenanceRequest message to an executing/servicing party to request the maintenance of the link between a financial instrument and a CSD in their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security CSD Link static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |

| MessageDefinition | Definition |
|---|---|
| reda.047.001.01<br>SecurityCSDLinkStatusAdviceV01 | An executing/servicing party sends a SecurityCSDLinkStatusAdvice message to an instructing party to report the status of a SecurityCSDLink Request message previously sent by the instructing party.<br><br>The SecurityCSDLinkStatusAdvice message may be sent as a response to the request of the instructing party or not.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish security CSD Link static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider. |
| reda.049.001.01<br>AccountLinkCreationRequestV01 | |
| reda.050.001.01<br>AccountLinkMaintenanceRequestV01 | SCOPE:<br><br>The AccountLinkMaintenanceRequest message is sent by the instructing party to the executing/servicing party to request for the maintenance of an account link in their system.<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish account link static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider.<br><br>USAGE:<br><br>The request is sent when the instructing party identified a gap in the account link coverage of the executing/ servicing party. The instructing party needs this account link to be maintained at the executing / servicing party to perform its activities.<br><br>Initiator: instructing party. |
| reda.051.001.01<br>AccountLinkStatusAdviceV01 | SCOPE:<br><br>The AccountLinkStatusAdvice message is sent by the executing/servicing party to the instructing party to |

| MessageDefinition | Definition |
|---|---|
| | provide details about the processing of a request on account link reference data (create or update).<br><br>The instructing party - executing/servicing party relationship may be:<br><br>- Central Securities Depositories (CSD) who would like to publish account link static data, or<br><br>- a Corporate, or<br><br>- a Bank, or<br><br>- a Market Infrastructure, or<br><br>- a Market Data Provider.<br><br>USAGE:<br><br>Initiator: executing/servicing party<br><br>When processing information is negative - a failure occurred in applying the changes the message accordingly also delivers information about the reason why the creation or update could not be processed.<br><br>When the processing is successfully performed, the message includes the related account link identification. |
| reda.075.001.01<br>EligibleSecuritiesDeletionRequestV01 | The EligibleSecuritiesDeletionRequest message is exchanged between an instructing party and the executing party to request for the deletion of an eligible securities in the executing system collateral management reference data.<br><br>Usage:<br><br>It aims at instructing the deletion of a existing eligible securities with corresponding details.<br><br>Processing and confirmation of the eligible securities deletion request message are provided via a collateral management status advice. |
| reda.077.001.01<br>CloseLinkDeletionRequestV01 | The CloseLinkDeletionRequest message is sent by an instructing party to the executing party to request for the deletion of a close link in the executing system collateral management reference data.<br><br>Usage:<br><br>It aims at instructing the deletion of an existing close link with corresponding details.<br><br>Processing and confirmation of the close link creation request message are provided via a collateral management status advice. |
| semt.025.001.01 | The SecuritiesAccountPositionQuery message is sent by an account owner to an account servicer or |

| MessageDefinition | Definition |
|---|---|
| SecuritiesAccountPositionQueryV01 | servicing party to request an account view on the position at a particular point in time period, or during a particular time period, where all positions are summarised in the account structure that is compatible with the query.<br><br>Usage:<br><br>The message may also be used to:<br><br>-re-send a message previously sent (the sub-function of the message is Duplicate),<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is Copy),<br><br>-re-send to a third party a copy of a message for information (the sub-function of the message is CopyDuplicate). |
| semt.026.001.01<br>SecuritiesSettlementTransactionQueryV01 | The SecuritiesSettlementInstructionQuery message is sent from an account owner/requestor to a settlement infrastructure.<br><br>The message is used to query information on the securities settlement instructions, that satisfy the defined selection criteria. |
| semt.027.001.01<br>SecuritiesSettlementTransactionQueryResponseV01 | The SecuritiesSettlementResponse message is sent from a settlement infrastructure to an account owner/ requestor to provide the details of the securities settlement instructions, as selected in the search criteria defined in the request. |
| semt.028.001.01<br>IntraPositionMovementQueryV01 | The IntraPositionMovementQuery message is sent from an account owner/requestor to a settlement infrastructure to query intra-position movement instructions, along with their current status, based on a set of search criteria.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| semt.029.001.01<br>IntraPositionMovementQueryResponseV01 | The IntraPositionMovementQueryResponse message is sent from a settlement infrastructure to an account owner/requestor to provide all intra-position movement instructions satisfying the selection criteria, as defined within the query, returning current attributes and latest status.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate") |

| MessageDefinition | Definition |
|---|---|
| | - provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| semt.030.001.01 SecuritiesSettlementConditionsModificationRequestQueryV01 | The SecuritiesSettlementConditionsModificationRequestQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of settlement or intra-position movement modification instruction(s) based on a set of search criteria or business attributes.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| semt.031.001.01 SecuritiesSettlementConditionsModificationRequestReportV01 | The SecuritiesSettlementConditionsModificationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the settlement or intra-position movement modification request(s), as defined within the query.<br><br>The message may also be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate"). |
| semt.032.001.01 SecuritiesTransactionCancellationRequestQueryV01 | The SecuritiesTransactionCancellationRequestQuery message is sent from an account owner/requestor to a settlement infrastructure to query for the status of settlement or intra-position movement cancellation instruction(s) based on a set of search criteria or business attributes.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate") |

| MessageDefinition | Definition |
|---|---|
| | - provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| semt.033.001.01 SecuritiesTransactionCancellationRequestReportV01 | The SecuritiesTransactionCancellationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of settlement or the intra-position movement cancellation request(s), as defined within the query.<br><br>The message may also be used to:<br><br>- re-send a message previously sent (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate"). |
| semt.034.001.01 IntraPositionMovementPendingReportV01 | This IntraPositionMovementPendingReport message is sent from a settlement infrastructure to an account owner/request to report the intra-position movement instructions, previously sent by the account owner, that have a pending status.<br><br>The message may also be used to:<br><br>- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")<br><br>- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")<br><br>- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate"). |
| semt.040.001.01 SecuritiesAccountPositionResponseV01 | The SecuritiesAccountPositionResponse message is sent by a market infrastructure to an instructing party to report the securities positions for the given date period as requested in the query, for all securities across all accounts satisfying the query criteria. |

| MessageDefinition | Definition |
|---|---|
| semt.044.001.01 SecuritiesTransactionPenaltiesReportV01 | The SecuritiesTransactionPenaltiesReport V01 message is sent by the Executing/Servicing Party to the instructing party to inform about the cash penalties:<br><br>- Newly computed cash penalties. For example, in case of a CSD, the information shall include the cash penalties that are either imposed or credited to all of its participants and the CSD itself; in case of a CSD participant, the information shall include the cash penalties that are either imposed or credited to the CSD participant itself.<br><br>- Modified penalties: to inform about the modifications occurred in existing cash penalties since the previous reporting.<br><br>- Aggregated amounts of cash penalties: to inform about the aggregated amounts of the cash penalties computed for the business days of a given period, for example the previous month. |

# 2 admi.005.001.02 ReportQueryRequestV02

## 2.1 MessageDefinition Functionality

The ReportQueryRequest message is exchanged between system member and system transaction administrator.

It aims at querying the latest available report data of a specific report type. A report is stored and available for query until the event occurs again report is replaced.

Outline

The ReportQueryRequestV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Set of elements to identify the report query request message.

B. ReportQueryCriteria

   Definition of the report query criteria.

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> <RptQryReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [1..1] | ± | | 37 |
| | **ReportQueryCriteria** <*RptQryCrit*> | [0..*] | | | 38 |
| | **NewQueryName** <*NewQryNm*> | [0..1] | Text | | 40 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 40 |
| | **AccountIdentification** <*AcctId*> | [0..*] | | | 42 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 43 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 43 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 43 |
| | **Balance** <*Bal*> | [0..*] | | C3, C4 | 43 |
| | **Type** <*Tp*> | [0..*] | | | 45 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 45 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 45 |
| | **CounterpartyType** <*CtrPtyTp*> | [1..1] | CodeSet | | 45 |
| | **CounterpartyIdentification** <*CtrPtyId*> | [0..*] | ± | | 46 |
| | **ValueDate** <*ValDt*> | [0..*] | | | 46 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 47 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 47 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 47 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 48 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **Date** <*Dt*> | [1..1] | | | 48 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 48 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 48 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 49 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 49 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 49 |
| | **ProcessingDate** <*PrcgDt*> | [0..1] | | | 49 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 50 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 50 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 50 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 51 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **Date** <*Dt*> | [1..1] | | | 51 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 51 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 51 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 52 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 52 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 52 |
| | **ReportName** <*RptNm*> | [0..1] | Text | | 52 |
| | **MessageNameIdentification** <*MsgNmId*> | [0..1] | Text | | 52 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 52 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 53 |
| | **DateSearch** <*DtSch*> | [0..1] | | | 53 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 53 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 53 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 53 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 54 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 54 |
| | **ScheduledTime** <*SchdldTm*> | [0..1] | | | 54 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 54 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 54 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 54 |
| | **Event** <*Evt*> | [0..1] | | | 55 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 55 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 55 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C7 | 55 |

# 2.3 Constraints

**C1 AnyBIC**

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

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 CounterpartyIdentification1Rule**

If at least one occurrence of CounterpartyType is present and is equal to Multilateral (MULT), then no occurrence of CounterpartyIdentification is allowed.

If CounterpartyType is not present, then any occurrence of CounterpartyIdentification is optional.

**C4 CounterpartyIdentification2Rule**

If at least one occurrence of CounterpartyType is present and is equal to Bilateral (BILA), then at least one occurrence of CounterpartyIdentification must be present.

If CounterpartyType is not present, then any occurrence of CounterpartyIdentification is optional.

**C5 Country**

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

**C6 IBAN**

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

**C7 SupplementaryDataRule**

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

# 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 2.4.1 MessageHeader <MsgHdr>

*Presence:* [1..1]

*Definition:* Set of elements to identify the report query request message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader7" on page 2998 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2998 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2998 |
| | RequestType <*ReqTp*> | [0..1] | | | 2998 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2998 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2999 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2999 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2999 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2999 |

## 2.4.2 ReportQueryCriteria <RptQryCrit>

*Presence:* [0..*]

*Definition:* Definition of the report query criteria.

**ReportQueryCriteria <RptQryCrit>** contains the following **ReportQueryCriteria3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NewQueryName** <*NewQryNm*> | [0..1] | Text | | 40 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 40 |
| | **AccountIdentification** <*AcctId*> | [0..*] | | | 42 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 43 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 43 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 43 |
| | **Balance** <*Bal*> | [0..*] | | C3, C4 | 43 |
| | **Type** <*Tp*> | [0..*] | | | 45 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 45 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 45 |
| | **CounterpartyType** <*CtrPtyTp*> | [1..1] | CodeSet | | 45 |
| | **CounterpartyIdentification** <*CtrPtyId*> | [0..*] | ± | | 46 |
| | **ValueDate** <*ValDt*> | [0..*] | | | 46 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 47 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 47 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 47 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 48 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **Date** <*Dt*> | [1..1] | | | 48 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 48 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 48 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 49 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 49 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 49 |
| | **ProcessingDate** <*PrcgDt*> | [0..1] | | | 49 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 50 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 50 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 50 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 51 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 51 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **Date** <*Dt*> | [1..1] | | | 51 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 51 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 51 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 52 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 52 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 52 |
| | **ReportName** <*RptNm*> | [0..1] | Text | | 52 |
| | **MessageNameIdentification** <*MsgNmId*> | [0..1] | Text | | 52 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 52 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 53 |
| | **DateSearch** <*DtSch*> | [0..1] | | | 53 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 53 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 53 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 53 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 54 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 54 |
| | **ScheduledTime** <*SchdldTm*> | [0..1] | | | 54 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 54 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 54 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 54 |
| | **Event** <*Evt*> | [0..1] | | | 55 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 55 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 55 |

### 2.4.2.1 NewQueryName <NewQryNm>

*Presence:* [0..1]

*Definition:* Name of the query defined by the search criteria and return criteria.

*Datatype:* "Max35Text" on page 3328

### 2.4.2.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to extract the account information.

**SearchCriteria <SchCrit>** contains the following **ReportQuerySearchCriteria3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountIdentification** <*AcctId*> | [0..*] | | | 42 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 43 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 43 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 43 |
| | **Balance** <*Bal*> | [0..*] | | C3, C4 | 43 |
| | **Type** <*Tp*> | [0..*] | | | 45 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 45 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 45 |
| | **CounterpartyType** <*CtrPtyTp*> | [1..1] | CodeSet | | 45 |
| | **CounterpartyIdentification** <*CtrPtyId*> | [0..*] | ± | | 46 |
| | **ValueDate** <*ValDt*> | [0..*] | | | 46 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 47 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 47 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 47 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 48 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **Date** <*Dt*> | [1..1] | | | 48 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 48 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 48 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 49 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 49 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 49 |
| | **ProcessingDate** <*PrcgDt*> | [0..1] | | | 49 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 50 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 50 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 50 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 51 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **Date** <*Dt*> | [1..1] | | | 51 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 51 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 51 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 52 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 52 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 52 |
| | **ReportName** <*RptNm*> | [0..1] | Text | | 52 |
| | **MessageNameIdentification** <*MsgNmId*> | [0..1] | Text | | 52 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 52 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 53 |
| | **DateSearch** <*DtSch*> | [0..1] | | | 53 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 53 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 53 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 53 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 54 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 54 |
| | **ScheduledTime** <*SchdldTm*> | [0..1] | | | 54 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 54 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 54 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 54 |
| | **Event** <*Evt*> | [0..1] | | | 55 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 55 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 55 |

#### 2.4.2.2.1 AccountIdentification <AcctId>

*Presence:* [0..*]

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

**AccountIdentification <AcctId>** contains one of the following **AccountIdentificationSearchCriteria2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 43 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 43 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 43 |

#### 2.4.2.2.1.1 Equal <EQ>

*Presence:* [1..1]

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

**Equal <EQ>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 2.4.2.2.1.2 ContainText <CTTxt>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 2.4.2.2.1.3 NotContainText <NCTTxt>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on a pattern that cannot be contained in the account identification.

*Datatype:* "Max35Text" on page 3328

### 2.4.2.2.2 Balance <Bal>

*Presence:* [0..*]

*Definition:* Numerical representation of the net increases and decreases in an account at a specific point in time. A cash balance is calculated from a sum of cash credits minus a sum of cash debits.

*Impacted by:* C3 "CounterpartyIdentification1Rule", C4 "CounterpartyIdentification2Rule"

**Balance <Bal>** contains the following **CashBalance14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..*] | | | 45 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 45 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 45 |
| | **CounterpartyType** <*CtrPtyTp*> | [1..1] | CodeSet | | 45 |
| | **CounterpartyIdentification** <*CtrPtyId*> | [0..*] | ± | | 46 |
| | **ValueDate** <*ValDt*> | [0..*] | | | 46 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 47 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 47 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 47 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 48 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **Date** <*Dt*> | [1..1] | | | 48 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 48 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 48 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 49 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 49 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 49 |
| | **ProcessingDate** <*PrcgDt*> | [0..1] | | | 49 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 50 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 50 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 50 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 51 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **Date** <*Dt*> | [1..1] | | | 51 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 51 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 51 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 52 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 52 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 52 |

**Constraints**

- **CounterpartyIdentification1Rule**

  If at least one occurrence of CounterpartyType is present and is equal to Multilateral (MULT), then no occurrence of CounterpartyIdentification is allowed.

  If CounterpartyType is not present, then any occurrence of CounterpartyIdentification is optional.

```
On Condition
    /CounterpartyType is present
 And    /CounterpartyType is equal to value 'Multilateral'
Following Must be True
    /CounterpartyIdentification[1] Must be absent
```

- **CounterpartyIdentification2Rule**

  If at least one occurrence of CounterpartyType is present and is equal to Bilateral (BILA), then at least one occurrence of CounterpartyIdentification must be present.

  If CounterpartyType is not present, then any occurrence of CounterpartyIdentification is optional.

```
On Condition
    /CounterpartyType is present
 And    /CounterpartyType is equal to value 'Bilateral'
Following Must be True
    /CounterpartyIdentification[1] Must be present
```

#### 2.4.2.2.2.1 Type <Tp>

*Presence:* [0..*]

*Definition:* Specifies the nature of a balance.

**Type <Tp>** contains one of the following **BalanceType11Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 45 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 45 |

##### 2.4.2.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the nature of a balance, in a coded form.

*Datatype:* "ExternalSystemBalanceType1Code" on page 3245

##### 2.4.2.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the nature of a balance, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

#### 2.4.2.2.2.2 CounterpartyType <CtrPtyTp>

*Presence:* [1..1]

*Definition:* Specifies the type of counterparty for which the balance is calculated.

*Datatype:* "BalanceCounterparty1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| BILA | Bilateral | Balance calculated regarding one member in the system. |
| MULT | Multilateral | Balance calculated regarding all members in the system. |

#### 2.4.2.2.2.3 CounterpartyIdentification <CtrPtyId>

*Presence:* [0..*]

*Definition:* Specifies the counterparty for which the balance is calculated.

**CounterpartyIdentification <CtrPtyId>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 2.4.2.2.2.4 ValueDate <ValDt>

*Presence:* [0..*]

*Definition:* Date and time at which the balance is or will be available.

**ValueDate <ValDt>** contains one of the following **DateAndDateTimeSearch4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 47 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 47 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 47 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 48 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **Date** <*Dt*> | [1..1] | | | 48 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 48 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 48 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 49 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 49 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 49 |

#### 2.4.2.2.2.4.1 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Patterns to search a date time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 47 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 47 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 48 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 48 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 48 |

##### 2.4.2.2.2.4.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

##### 2.4.2.2.2.4.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 2.4.2.2.2.4.1.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 2.4.2.2.2.4.1.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 2.4.2.2.2.4.1.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

### 2.4.2.2.2.4.2 Date <Dt>

*Presence:* [1..1]

*Definition:* Patterns to search a date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 48 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 48 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 49 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 49 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 49 |

#### 2.4.2.2.2.4.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.2.4.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.2.4.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 2.4.2.2.2.4.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.2.4.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 2.4.2.2.2.5 ProcessingDate <PrcgDt>

*Presence:* [0..1]

*Definition:* Date or date time when the balance was last updated following an entry posted to the account, in the books of the account servicing institution.

**ProcessingDate <PrcgDt>** contains one of the following **DateAndDateTimeSearch4Choice** elements

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

#### 2.4.2.2.2.5.1 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Patterns to search a date time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 50 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 50 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 51 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 51 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 51 |

##### 2.4.2.2.2.5.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

##### 2.4.2.2.2.5.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 2.4.2.2.2.5.1.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 2.4.2.2.2.5.1.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 2.4.2.2.2.5.1.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

### 2.4.2.2.2.5.2 Date <Dt>

*Presence:* [1..1]

*Definition:* Patterns to search a date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 51 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 51 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 52 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 52 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 52 |

#### 2.4.2.2.2.5.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.2.5.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.2.5.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 2.4.2.2.2.5.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.2.5.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 2.4.2.2.3 ReportName <RptNm>

*Presence:* [0..1]

*Definition:* Values of possible reports.

*Datatype:* "Max4AlphaNumericText" on page 3328

### 2.4.2.2.4 MessageNameIdentification <MsgNmId>

*Presence:* [0..1]

*Definition:* Specifies the query message name identifier to which the message refers.

*Datatype:* "Max35Text" on page 3328

### 2.4.2.2.5 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Report owning party.

**PartyIdentification <PtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 2.4.2.2.6 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Responsible Party of the report owning party.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 2.4.2.2.7 DateSearch <DtSch>

*Presence:* [0..1]

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

**DateSearch <DtSch>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 53 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 53 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 53 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 54 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 54 |

##### 2.4.2.2.7.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

##### 2.4.2.2.7.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

##### 2.4.2.2.7.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 2.4.2.2.7.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 2.4.2.2.7.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 2.4.2.2.8 ScheduledTime <SchdlDtTm>

*Presence:* [0..1]

*Definition:* Time when the (business) event, which triggered the report, was scheduled.

**ScheduledTime <SchdlDtTm>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 54 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 54 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 54 |

#### 2.4.2.2.8.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

#### 2.4.2.2.8.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

#### 2.4.2.2.8.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 2.4.2.2.9 Event <Evt>

*Presence:* [0..1]

*Definition:* Execution type is executed based on an event driven trigger.

**Event <Evt>** contains one of the following **EventType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 55 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 55 |

##### 2.4.2.2.9.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of the event, in a coded form as published in an external list.

*Datatype:* "ExternalSystemEventType1Code" on page 3246

##### 2.4.2.2.9.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of the event, in a free text form.

*Datatype:* "Max35Text" on page 3328

## 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:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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 admi.006.001.01 ResendRequestV01

## 3.1 MessageDefinition Functionality

A system member or any parties authorised by them send a ResendRequest message to the Central System (such as the T2S platform). The purpose of this request is, that the requesting party wants to receive the "original" message once again. This might be caused through technical problems on the receiving side (message could not be received or processed or is missing in the message sequencing) or for archiving purposes.

Outline

The ResendRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

Set of elements to identify the resend message.

B. ResendSearchCriteria

Defines the criteria to unambiguously identify the information to be resent.

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*> <*RsndReq*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [1..1] | ± | | 58 |
| | **ResendSearchCriteria** <*RsndSchCrit*> | [1..*] | | | 58 |
| | **BusinessDate** <*BizDt*> | [0..1] | Date | | 59 |
| | **SequenceNumber** <*SeqNb*> | [0..1] | Text | | 59 |
| | **SequenceRange** <*SeqRg*> | [0..1] | ± | | 59 |
| | **OriginalMessageNameIdentification** <*OrgnlMsgNmId*> | [0..1] | Text | | 60 |
| | **FileReference** <*FileRef*> | [0..1] | Text | | 60 |
| | **Recipient** <*Rcpt*> | [1..1] | ± | | 60 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 60 |

# 3.3 Constraints

**C1 AnyBIC**

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

**C2 Country**

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

**C3 SupplementaryDataRule**

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

# 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 3.4.1 MessageHeader <MsgHdr>

*Presence:* [1..1]

*Definition:* Set of elements to identify the resend message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader7" on page 2998 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2998 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2998 |
| | RequestType <*ReqTp*> | [0..1] | | | 2998 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2998 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2999 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2999 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2999 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2999 |

## 3.4.2 ResendSearchCriteria <RsndSchCrit>

*Presence:* [1..*]

*Definition:* Defines the criteria to unambiguously identify the information to be resent.

**ResendSearchCriteria <RsndSchCrit>** contains the following **ResendSearchCriteria2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BusinessDate** <*BizDt*> | [0..1] | Date | | 59 |
| | **SequenceNumber** <*SeqNb*> | [0..1] | Text | | 59 |
| | **SequenceRange** <*SeqRg*> | [0..1] | ± | | 59 |
| | **OriginalMessageNameIdentification** <*OrgnlMsgNmId*> | [0..1] | Text | | 60 |
| | **FileReference** <*FileRef*> | [0..1] | Text | | 60 |
| | **Recipient** <*Rcpt*> | [1..1] | ± | | 60 |

### 3.4.2.1 BusinessDate <BizDt>

*Presence:* [0..1]

*Definition:* Date of the business day of the requested messages the resend function is used for.

*Datatype:* "ISODate" on page 3319

### 3.4.2.2 SequenceNumber <SeqNb>

*Presence:* [0..1]

*Definition:* Independent counter for message sequence, which is available once per party technical address.

Specifies the identification sequence number for a specific couple sender/receiver.

*Datatype:* "Max35Text" on page 3328

### 3.4.2.3 SequenceRange <SeqRg>

*Presence:* [0..1]

*Definition:* Independent counter for a range of message sequences, which are available once per party technical address.

Specifies the range of identification sequence numbers for a specific couple sender/receiver.

**SequenceRange <SeqRg>** contains one of the following elements (see "SequenceRange1Choice" on page 2978 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromSequence <*FrSeq*> | [1..1] | Text | | 2978 |
| Or | ToSequence <*ToSeq*> | [1..1] | Text | | 2978 |
| Or | FromToSequence <*FrToSeq*> | [1..*] | | | 2978 |
| | FromSequence <*FrSeq*> | [1..1] | Text | | 2978 |
| | ToSequence <*ToSeq*> | [1..1] | Text | | 2978 |
| Or | EqualSequence <*EQSeq*> | [1..*] | Text | | 2979 |
| Or} | NotEqualSequence <*NEQSeq*> | [1..*] | Text | | 2979 |

### 3.4.2.4 OriginalMessageNameIdentification <OrgnlMsgNmId>

*Presence:* [0..1]

*Definition:* Unambiguously identifies the original bsiness message, which was delivered by the business sender.

*Datatype:* "Max35Text" on page 3328

### 3.4.2.5 FileReference <FileRef>

*Presence:* [0..1]

*Definition:* String of characters that uniquely identifies the file, which was delivered by the sender.

*Datatype:* "Max35Text" on page 3328

### 3.4.2.6 Recipient <Rcpt>

*Presence:* [1..1]

*Definition:* Unique identification to unambiguously identify the recipient of the report message.

**Recipient <Rcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 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:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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 admi.007.001.01 ReceiptAcknowledgementV01

## 4.1 MessageDefinition Functionality

The ReceiptAcknowledgement message is sent by the transaction administrator to a member of the system and vice versa. It is sent to acknowledge the receipt of one or multiple messages sent previously. The Acknowledgement message is 1) an application receipt acknowledgement and 2) conveys information about the processing of the original message(s). In case of 2) the ReceiptAcknowledgement can be used as a Generic error message, which provides information about the status (e.g. rejection, acceptance) of an instruction.

Outline

The ReceiptAcknowledgementV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageIdentification

   Specifies the identification the message.

B. Report

   Provides report details on the request.

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> <RctAck>* | [1..1] | | | |
| | | | | | |
| | **MessageIdentification** <*MsgId*> | [1..1] | | | 64 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 64 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 64 |
| | **QueryName** <*QryNm*> | [0..1] | Text | | 64 |
| | **Report** <*Rpt*> | [1..*] | | | 64 |
| | **RelatedReference** <*RltdRef*> | [1..1] | | | 65 |
| | **Reference** <*Ref*> | [1..1] | Text | | 65 |
| | **MessageName** <*MsgNm*> | [0..1] | Text | | 65 |
| | **ReferenceIssuer** <*RefIssr*> | [0..1] | ± | | 65 |
| | **RequestHandling** <*ReqHdlg*> | [1..1] | | | 66 |
| | **StatusCode** <*StsCd*> | [1..1] | Text | | 66 |
| | **StatusDateTime** <*StsDtTm*> | [0..1] | DateTime | | 66 |
| | **Description** <*Desc*> | [0..1] | Text | | 66 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 66 |

# 4.3 Constraints

**C1 AnyBIC**

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

**C2 Country**

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

**C3 SupplementaryDataRule**

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

# 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 4.4.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Specifies the identification the message.

**MessageIdentification <MsgId>** contains the following **MessageHeader10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 64 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 64 |
| | **QueryName** <*QryNm*> | [0..1] | Text | | 64 |

### 4.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 4.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 4.4.1.3 QueryName <QryNm>

*Presence:* [0..1]

*Definition:* Recalls the criteria (search and return criteria) defined in a preceding query.

*Datatype:* "Max35Text" on page 3328

## 4.4.2 Report <Rpt>

*Presence:* [1..*]

*Definition:* Provides report details on the request.

**Report <Rpt>** contains the following **ReceiptAcknowledgementReport2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RelatedReference** <*RltdRef*> | [1..1] | | | 65 |
| | **Reference** <*Ref*> | [1..1] | Text | | 65 |
| | **MessageName** <*MsgNm*> | [0..1] | Text | | 65 |
| | **ReferenceIssuer** <*RefIssr*> | [0..1] | ± | | 65 |
| | **RequestHandling** <*ReqHdlg*> | [1..1] | | | 66 |
| | **StatusCode** <*StsCd*> | [1..1] | Text | | 66 |
| | **StatusDateTime** <*StsDtTm*> | [0..1] | DateTime | | 66 |
| | **Description** <*Desc*> | [0..1] | Text | | 66 |

### 4.4.2.1 RelatedReference <RltdRef>

*Presence:* [1..1]

*Definition:* Reference of the request.

**RelatedReference <RltdRef>** contains the following **MessageReference1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | Text | | 65 |
| | **MessageName** <*MsgNm*> | [0..1] | Text | | 65 |
| | **ReferenceIssuer** <*RefIssr*> | [0..1] | ± | | 65 |

#### 4.4.2.1.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Unambiguous reference to a previous message having a business relevance with this message.

*Datatype:* "Max35Text" on page 3328

#### 4.4.2.1.2 MessageName <MsgNm>

*Presence:* [0..1]

*Definition:* Name of the message which contained the given additional reference as its message reference.

*Datatype:* "Max35Text" on page 3328

#### 4.4.2.1.3 ReferenceIssuer <RefIssr>

*Presence:* [0..1]

*Definition:* Party that initially assigned the given additional reference.

**ReferenceIssuer <RefIssr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 4.4.2.2 RequestHandling <ReqHdlg>

*Presence:* [1..1]

*Definition:* Gives the status of the request.

**RequestHandling <ReqHdlg>** contains the following **RequestHandling2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusCode** <*StsCd*> | [1..1] | Text | | 66 |
| | **StatusDateTime** <*StsDtTm*> | [0..1] | DateTime | | 66 |
| | **Description** <*Desc*> | [0..1] | Text | | 66 |

#### 4.4.2.2.1 StatusCode <StsCd>

*Presence:* [1..1]

*Definition:* Specifies the status of the request, for example the result of the schema validation or a business processing result/error.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 4.4.2.2.2 StatusDateTime <StsDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the status was generated.

*Datatype:* "ISODateTime" on page 3320

#### 4.4.2.2.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the status, in free format text.

*Datatype:* "Max140Text" on page 3326

## 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:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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 camt.064.001.01 LimitUtilisationJournalQueryV01

## 5.1 MessageDefinition Functionality

The LimitUtilisationJournalQuery message is exchanged between a central securities depository or a directly connected system participant (the central securities depository participant granted direct access, like a bank or a central counter party) and the central system. Its purpose is to query information regarding the journal of transaction impacting the utilisation of limits that have been defined by the system participant.

Outline

The LimitUtilisationJournalQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

Set of elements used to provide information on the header of the message.

B. SearchCriteria

Provides criteria in the form of business attributes to define result set.

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*> <*LmtUtlstnJrnlQry*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 69 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 69 |
| | **LimitType** <*LmtTp*> | [0..*] | CodeSet | | 70 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 70 |
| | **AccountIdentification** <*AcctId*> | [0..1] | ± | | 70 |
| | **LimitCurrency** <*LmtCcy*> | [0..1] | CodeSet | C1 | 71 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 71 |
| | **BilateralLimitCounterpartyIdentification** <*BilLmtCtrPtyId*> | [1..1] | ± | | 71 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C5 | 72 |

# 5.3 Constraints

**C1 ActiveCurrency**

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

**C2 AnyBIC**

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

**C3 Country**

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

**C4 IBAN**

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

**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.

# 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 5.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Set of elements used to provide information on the header of the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 5.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Provides criteria in the form of business attributes to define result set.

**SearchCriteria <SchCrit>** contains the following **LimitUtilisationJournalSearchCriteria2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LimitType** <*LmtTp*> | [0..*] | CodeSet | | 70 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 70 |
| | **AccountIdentification** <*AcctId*> | [0..1] | ± | | 70 |
| | **LimitCurrency** <*LmtCcy*> | [0..1] | CodeSet | C1 | 71 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 71 |
| | **BilateralLimitCounterpartyIdentification** <*BilLmtCtrPtyId*> | [1..1] | ± | | 71 |

### 5.4.2.1 LimitType <LmtTp>

*Presence:* [0..*]

*Definition:* Type of limit applied by the system at the present time.

*Datatype:* "LimitType4Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| EXGT | ExternalGuarantee | Limit is related to a cap amount granted by a national central bank or a settlement bank. |
| UCDT | UnsecuredCredit | Limit is related to a cap amount granted by a national central bank or a settlement bank, but generally unsecured outside of the market infrastructure. |
| ACOL | AutoCollateralisation | Limit is related to a credit operation that is or can be triggered when a buyer does not have a sufficient amount of money to settle a securities transaction in order to improve its cash position for the next settlement cycle. The credit provided can be secured using securities already held by the buyer ("collateral stocks") or the securities that are being purchased ("collateral flows"). |

### 5.4.2.2 JournalActivityDate <JrnlActvtyDt>

*Presence:* [1..1]

*Definition:* Date upon which journal activity takes place.

*Datatype:* "ISODate" on page 3319

### 5.4.2.3 AccountIdentification <AcctId>

*Presence:* [0..1]

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

**AccountIdentification <AcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

### 5.4.2.4 LimitCurrency <LmtCcy>

*Presence:* [0..1]

*Definition:* Currency unit used to specify the limit amount.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 5.4.2.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Owner of the account which is being queried.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 5.4.2.6 BilateralLimitCounterpartyIdentification <BilLmtCtrPtyId>

*Presence:* [1..1]

*Definition:* Identification of the system member for which the limit is established.

**BilateralLimitCounterpartyIdentification <BilLmtCtrPtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 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:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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 camt.065.001.01 LimitUtilisationJournalReportV01

## 6.1 MessageDefinition Functionality

The LimitUtilisationJournalReport message is exchanged between the central system and a central securities depository or a directly connected system party (the central securities depository participant granted direct access, like a bank or central counter party) and is used to return information about the limit. Its purpose is to report information regarding the journal of transactions impacting the utilisation of limits that have been defined by the system participant.

Outline

The LimitUtilisationJournalReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Set of elements used to provide information on the header of the message.

B. Pagination

   Pagination of the message.

   Usage: the pagination of the message is only allowed when agreed between the parties.

C. ReportOrError

   Provides information on report or error resulting from the originating query message.

D. 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> <LmtUtlstnJrnlRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 76 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 76 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 76 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 76 |
| | **Pagination** <*Pgntn*> | [0..1] | ± | | 77 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 77 |
| {Or | **BusinessReport** <*BizRpt*> | [1..*] | | | 79 |
| | **LimitIdentification** <*LmtId*> | [1..1] | | | 81 |
| | **AccountIdentification** <*AcctId*> | [1..1] | ± | | 81 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 81 |
| | **LimitCurrency** <*LmtCcy*> | [0..1] | CodeSet | C1 | 82 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 82 |
| | **BilateralLimitCounterpartyIdentification** <*BilLmtCtrPtyId*> | [0..1] | ± | | 82 |
| | **LimitReport** <*LmtRpt*> | [1..1] | | | 83 |
| {Or | **LimitJournal** <*LmtJrnl*> | [1..1] | | | 84 |
| | **Limit** <*Lmt*> | [1..1] | | | 85 |
| | **Amount** <*Amt*> | [1..1] | | | 86 |
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |
| | **UtilisationAmount** <*UtlstnAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |
| | **AvailableAmount** <*AvlblAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 88 |
| | **JournalEntry** <*JrnlNtry*> | [0..*] | | | 88 |
| | **JournalDate** <*JrnlDt*> | [1..1] | ± | | 88 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 89 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | ± | | 89 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 89 |
| | **TransactionIdentification** <*TxId*> | [0..1] | Text | | 89 |
| | **AccountServicerReference** <*AcctSvcrRef*> | [0..1] | Text | | 89 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 90 |
| | **AdditionalEntryInformation** <*AddtlNtryInf*> | [0..1] | Text | | 90 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 90 |
| | **Error** <*Err*> | [1..1] | | | 90 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 90 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 90 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 91 |
| | **Error** <*Err*> | [1..1] | | | 91 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 91 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 91 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 92 |

# 6.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 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 IBAN**

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

**C6 SupplementaryDataRule**

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

# 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 6.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Set of elements used to provide information on the header of the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 76 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 76 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 76 |

### 6.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 6.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 6.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 6.4.2 Pagination <Pgntn>

*Presence:* [0..1]

*Definition:* Pagination of the message.

Usage: the pagination of the message is only allowed when agreed between the parties.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 6.4.3 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **LimitJournalReportOrError7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BusinessReport** <*BizRpt*> | [1..*] | | | 79 |
| | **LimitIdentification** <*LmtId*> | [1..1] | | | 81 |
| | **AccountIdentification** <*AcctId*> | [1..1] | ± | | 81 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 81 |
| | **LimitCurrency** <*LmtCcy*> | [0..1] | CodeSet | C1 | 82 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 82 |
| | **BilateralLimitCounterpartyIdentification** <*BilLmtCtrPtyId*> | [0..1] | ± | | 82 |
| | **LimitReport** <*LmtRpt*> | [1..1] | | | 83 |
| {Or | **LimitJournal** <*LmtJrnl*> | [1..1] | | | 84 |
| | **Limit** <*Lmt*> | [1..1] | | | 85 |
| | **Amount** <*Amt*> | [1..1] | | | 86 |
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |
| | **UtilisationAmount** <*UtlstnAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |
| | **AvailableAmount** <*AvlblAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 88 |
| | **JournalEntry** <*JrnlNtry*> | [0..*] | | | 88 |
| | **JournalDate** <*JrnlDt*> | [1..1] | ± | | 88 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 89 |
| | **Amount** <*Amt*> | [1..1] | ± | | 89 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 89 |
| | **TransactionIdentification** <*TxId*> | [0..1] | Text | | 89 |
| | **AccountServicerReference** <*AcctSvcrRef*> | [0..1] | Text | | 89 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 90 |
| | **AdditionalEntryInformation** <*AddtlNtryInf*> | [0..1] | Text | | 90 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 90 |
| | **Error** <*Err*> | [1..1] | | | 90 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 90 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 90 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 91 |
| | **Error** <*Err*> | [1..1] | | | 91 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 91 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 91 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |

### 6.4.3.1 BusinessReport <BizRpt>

*Presence:* [1..*]

*Definition:* Specifies the business report either as a limit utilisation journal or a business error.

**BusinessReport <BizRpt>** contains the following **LimitJournalReport4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LimitIdentification** <*LmtId*> | [1..1] | | | 81 |
| | **AccountIdentification** <*AcctId*> | [1..1] | ± | | 81 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 81 |
| | **LimitCurrency** <*LmtCcy*> | [0..1] | CodeSet | C1 | 82 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 82 |
| | **BilateralLimitCounterpartyIdentification** <*BilLmtCtrPtyId*> | [0..1] | ± | | 82 |
| | **LimitReport** <*LmtRpt*> | [1..1] | | | 83 |
| {Or | **LimitJournal** <*LmtJrnl*> | [1..1] | | | 84 |
| | **Limit** <*Lmt*> | [1..1] | | | 85 |
| | **Amount** <*Amt*> | [1..1] | | | 86 |
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |
| | **UtilisationAmount** <*UtlstnAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |
| | **AvailableAmount** <*AvlblAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 88 |
| | **JournalEntry** <*JrnlNtry*> | [0..*] | | | 88 |
| | **JournalDate** <*JrnlDt*> | [1..1] | ± | | 88 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 89 |
| | **Amount** <*Amt*> | [1..1] | ± | | 89 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 89 |
| | **TransactionIdentification** <*TxId*> | [0..1] | Text | | 89 |
| | **AccountServicerReference** <*AcctSvcrRef*> | [0..1] | Text | | 89 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 90 |
| | **AdditionalEntryInformation** <*AddtlNtryInf*> | [0..1] | Text | | 90 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 90 |
| | **Error** <*Err*> | [1..1] | | | 90 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 90 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 90 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |

#### 6.4.3.1.1 LimitIdentification <LmtId>

*Presence:* [1..1]

*Definition:* Identification of the limit on which information is requested.

**LimitIdentification <LmtId>** contains the following **LimitIdentification7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountIdentification** <*AcctId*> | [1..1] | ± | | 81 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 81 |
| | **LimitCurrency** <*LmtCcy*> | [0..1] | CodeSet | C1 | 82 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 82 |
| | **BilateralLimitCounterpartyIdentification** <*BilLmtCtrPtyId*> | [0..1] | ± | | 82 |

##### 6.4.3.1.1.1 AccountIdentification <AcctId>

*Presence:* [1..1]

*Definition:* Unique identification as assigned by the account servicer to unambiguously identify the account.

**AccountIdentification <AcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

##### 6.4.3.1.1.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Nature of the risk management limit.

*Datatype:* "LimitType4Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| EXGT | ExternalGuarantee | Limit is related to a cap amount granted by a national central bank or a settlement bank. |
| UCDT | UnsecuredCredit | Limit is related to a cap amount granted by a national central bank or a settlement bank, but generally |

| CodeName | Name | Definition |
|---|---|---|
| | | unsecured outside of the market infrastructure. |
| ACOL | AutoCollateralisation | Limit is related to a credit operation that is or can be triggered when a buyer does not have a sufficient amount of money to settle a securities transaction in order to improve its cash position for the next settlement cycle. The credit provided can be secured using securities already held by the buyer ("collateral stocks") or the securities that are being purchased ("collateral flows"). |

#### 6.4.3.1.1.3 LimitCurrency <LmtCcy>

*Presence:* [0..1]

*Definition:* Currency unit used to specify the limit amount.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**Constraints**

- **ActiveCurrency**

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

#### 6.4.3.1.1.4 AccountOwner <AcctOwnr>

*Presence:* [1..1]

*Definition:* Owner of the account which is being queried.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 6.4.3.1.1.5 BilateralLimitCounterpartyIdentification <BilLmtCtrPtyId>

*Presence:* [0..1]

*Definition:* Identification of the system member for which the limit is established.

**BilateralLimitCounterpartyIdentification <BilLmtCtrPtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 6.4.3.1.2 LimitReport <LmtRpt>

*Presence:* [1..1]

*Definition:* Specifies the business report either as a limit utilisation journal or a business error.

**LimitReport <LmtRpt>** contains one of the following **LimitJournalReportOrError8Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **LimitJournal** <*LmtJrnl*> | [1..1] | | | 84 |
| | **Limit** <*Lmt*> | [1..1] | | | 85 |
| | **Amount** <*Amt*> | [1..1] | | | 86 |
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |
| | **UtilisationAmount** <*UtlstnAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |
| | **AvailableAmount** <*AvlblAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 88 |
| | **JournalEntry** <*JrnlNtry*> | [0..*] | | | 88 |
| | **JournalDate** <*JrnlDt*> | [1..1] | ± | | 88 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 89 |
| | **Amount** <*Amt*> | [1..1] | ± | | 89 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 89 |
| | **TransactionIdentification** <*TxId*> | [0..1] | Text | | 89 |
| | **AccountServicerReference** <*AcctSvcrRef*> | [0..1] | Text | | 89 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 90 |
| | **AdditionalEntryInformation** <*AddtlNtryInf*> | [0..1] | Text | | 90 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 90 |
| | **Error** <*Err*> | [1..1] | | | 90 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 90 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 90 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |

#### 6.4.3.1.2.1 LimitJournal <LmtJrnl>

*Presence:* [1..1]

*Definition:* Requested information on the limit.

**LimitJournal <LmtJrnl>** contains the following **LimitJournal3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Limit** <*Lmt*> | [1..1] | | | 85 |
| | **Amount** <*Amt*> | [1..1] | | | 86 |
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |
| | **UtilisationAmount** <*UtlstnAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |
| | **AvailableAmount** <*AvlblAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |
| | **JournalActivityDate** <*JrnlActvtyDt*> | [1..1] | Date | | 88 |
| | **JournalEntry** <*JrnlNtry*> | [0..*] | | | 88 |
| | **JournalDate** <*JrnlDt*> | [1..1] | ± | | 88 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 89 |
| | **Amount** <*Amt*> | [1..1] | ± | | 89 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 89 |
| | **TransactionIdentification** <*TxId*> | [0..1] | Text | | 89 |
| | **AccountServicerReference** <*AcctSvcrRef*> | [0..1] | Text | | 89 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 90 |
| | **AdditionalEntryInformation** <*AddtlNtryInf*> | [0..1] | Text | | 90 |

#### 6.4.3.1.2.1.1 Limit <Lmt>

*Presence:* [1..1]

*Definition:* Maximum value used for risk containment in a system or towards counterparts. The limit may be a current limit or a default limit.

**Limit <Lmt>** contains the following **LimitAmount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | | | 86 |
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |
| | **UtilisationAmount** <*UtlstnAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |
| | **AvailableAmount** <*AvlblAmt*> | [1..1] | | | 87 |
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |

#### 6.4.3.1.2.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money of the limit, expressed in an eligible currency.

**Amount <Amt>** contains the following **CreditDebitAmount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | ± | | 86 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 86 |

#### 6.4.3.1.2.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money expressed in an eligible currency.

**Amount <Amt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 6.4.3.1.2.1.1.1.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Specifies whether the amount of money is a debit or a credit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 6.4.3.1.2.1.1.2 UtilisationAmount <UtlstnAmt>

*Presence:* [1..1]

*Definition:* Utilised amount of money of the limit expressed in an eligible currency.

**UtilisationAmount <UtlstnAmt>** contains the following **CreditDebitAmount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 87 |

#### 6.4.3.1.2.1.1.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money expressed in an eligible currency.

**Amount <Amt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 6.4.3.1.2.1.1.2.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Specifies whether the amount of money is a debit or a credit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 6.4.3.1.2.1.1.3 AvailableAmount <AvlblAmt>

*Presence:* [1..1]

*Definition:* Remaining amount of money of the limit expressed in an eligible currency.

**AvailableAmount <AvlblAmt>** contains the following **CreditDebitAmount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | ± | | 87 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 88 |

#### 6.4.3.1.2.1.1.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money expressed in an eligible currency.

**Amount <Amt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 6.4.3.1.2.1.1.3.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Specifies whether the amount of money is a debit or a credit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 6.4.3.1.2.1.2 JournalActivityDate <JrnlActvtyDt>

*Presence:* [1..1]

*Definition:* Date upon which journal activity takes place.

*Datatype:* "ISODate" on page 3319

#### 6.4.3.1.2.1.3 JournalEntry <JrnlNtry>

*Presence:* [0..*]

*Definition:* Recording of transaction data pertaining to a transaction in a journal.

**JournalEntry <JrnlNtry>** contains the following **LimitJournalEntry3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **JournalDate** <*JrnlDt*> | [1..1] | ± | | 88 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [1..1] | CodeSet | | 89 |
| | **Amount** <*Amt*> | [1..1] | ± | | 89 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 89 |
| | **TransactionIdentification** <*TxId*> | [0..1] | Text | | 89 |
| | **AccountServicerReference** <*AcctSvcrRef*> | [0..1] | Text | | 89 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 90 |
| | **AdditionalEntryInformation** <*AddtlNtryInf*> | [0..1] | Text | | 90 |

#### 6.4.3.1.2.1.3.1 JournalDate <JrnlDt>

*Presence:* [1..1]

*Definition:* Date and time for which the limit journal entry applies.

**JournalDate <JrnlDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 6.4.3.1.2.1.3.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether the entry is a credit or a debit entry.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 6.4.3.1.2.1.3.3 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money of individual entry impacting the limit.

**Amount <Amt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 6.4.3.1.2.1.3.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 6.4.3.1.2.1.3.5 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Unique reference as assigned by the account owner institution to unambiguously identify the entry.

*Datatype:* "Max35Text" on page 3328

#### 6.4.3.1.2.1.3.6 AccountServicerReference <AcctSvcrRef>

*Presence:* [0..1]

*Definition:* Unique reference as assigned by the account servicing institution to unambiguously identify the entry.

*Datatype:* "Max35Text" on page 3328

#### 6.4.3.1.2.1.3.7 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 6.4.3.1.2.1.3.8 AdditionalEntryInformation <AddtlNtryInf>

*Presence:* [0..1]

*Definition:* Further details of the entry.

*Datatype:* "Max500Text" on page 3329

### 6.4.3.1.2.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Reason the requested business information is not given.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 90 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 90 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 90 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |

#### 6.4.3.1.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 90 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 90 |

##### 6.4.3.1.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 6.4.3.1.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 6.4.3.1.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 6.4.3.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Specifies the operational error resulting from the processing of a request.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 91 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 91 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 91 |
| | **Description** <*Desc*> | [0..1] | Text | | 91 |

#### 6.4.3.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 91 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 91 |

##### 6.4.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 6.4.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 6.4.3.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 6.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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 camt.066.001.02 IntraBalanceMovementInstructionV02

## 7.1 MessageDefinition Functionality

The IntraBalanceMovementInstruction message is sent from an account owner/requestor to a settlement infrastructure to instruct the movement of an amount of money within its holdings from one sub-balance to another.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementInstructionV02 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account owner (or the instructing party acting on its behalf).

B. CorporateActionEventIdentification

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

C. NumberCounts

   Count of the number of transactions linked.

D. Linkages

   Link to another transaction that must be processed after, before or at the same time.

E. CashAccount

   Account to or from which an entry is made.

F. CashAccountOwner

   Party that legally owns the cash account.

G. CashAccountServicer

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

H. IntraBalance

Intra-balance movement transaction details.

I. SupplementaryData

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

# 7.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntInstr*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 98 |
| | **TransactionIdentification** <*TxId*> | [1..1] | Text | | 98 |
| | **DocumentIdentification** <*DocId*> | [0..1] | Text | | 98 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 99 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 99 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 99 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 99 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 100 |
| | **NumberCounts** <*NbCounts*> | [0..1] | ± | C10 | 100 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 100 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C17 | 101 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C15 | 101 |
| | **Reference** <*Ref*> | [1..1] | | | 102 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 102 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 103 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 103 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 103 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 103 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 103 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 103 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 103 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C14, C13 | 104 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 104 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 105 |
| | **IntraBalance** <*IntraBal*> | [1..1] | | C3, C5 | 105 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 107 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 107 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 107 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 107 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 108 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 108 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 108 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 108 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 109 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 109 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 109 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 110 |
| | **Type** <*Tp*> | [1..1] | | | 110 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 110 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 110 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 111 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 111 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 111 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 112 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 112 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 112 |
| | **Priority** <*Prty*> | [0..1] | ± | | 112 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 113 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C16 | 113 |

# 7.3 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 AdditionalDetailsRule**

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

**C4 AnyBIC**

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

**C5 BalanceFromToRule**

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

**C6 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C7 BlockTradeGuideline**

In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

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

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C11 CurrentInstructionNumberRule**

If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

**C12 IBAN**

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

**C13 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C14 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C15 ShortLongNumberRule**

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

**C16 SupplementaryDataRule**

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

**C17 WithLinkageRule**

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

# 7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 7.4.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains the following **TransactionAndDocumentIdentification6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TransactionIdentification** <*TxId*> | [1..1] | Text | | 98 |
| | **DocumentIdentification** <*DocId*> | [0..1] | Text | | 98 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 99 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 99 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 99 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 99 |

### 7.4.1.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the instructing party.

*Datatype:* "Max35Text" on page 3328

### 7.4.1.2 DocumentIdentification <DocId>

*Presence:* [0..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 7.4.1.3 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the transaction was created by the instructing party in its business application.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 7.4.1.4 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 7.4.1.5 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 7.4.1.6 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 7.4.2 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

## 7.4.3 NumberCounts <NbCounts>

*Presence:* [0..1]

*Definition:* Count of the number of transactions linked.

*Impacted by:* C10 "CurrentInstructionNumberRule"

**NumberCounts <NbCounts>** contains one of the following elements (see "NumberCount1Choice" on page 3041 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | CurrentInstructionNumber <*CurInstrNb*> | [1..1] | Text | | 3042 |
| Or} | TotalNumber <*TtlNb*> | [1..1] | | C11, C7 | 3042 |
| | CurrentInstructionNumber <*CurInstrNb*> | [1..1] | Text | | 3043 |
| | TotalOfLinkedInstructions <*TtlOfLkdInstrs*> | [1..1] | Text | | 3043 |

**Constraints**

- **CurrentInstructionNumberRule**

  If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

## 7.4.4 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C17 | 101 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C15 | 101 |
| | **Reference** <*Ref*> | [1..1] | | | 102 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 102 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 103 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 103 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 103 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 103 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 103 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 103 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 103 |

### 7.4.4.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

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

*Impacted by:* C17 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

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

### 7.4.4.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C15 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

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

### 7.4.4.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 102 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 103 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 103 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 103 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 103 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 103 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 103 |

#### 7.4.4.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 7.4.4.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 7.4.4.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 7.4.4.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 7.4.4.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 7.4.4.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 7.4.4.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

### 7.4.4.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

## 7.4.5 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C14 "IdentificationOrProxyPresenceRule", C13 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 7.4.6 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 7.4.7 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 7.4.8 IntraBalance <IntraBal>

*Presence:* [1..1]

*Definition:* Intra-balance movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C5 "BalanceFromToRule"

**IntraBalance <IntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 107 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 107 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 107 |
| | **Type** <*Tp*> | [1..1] | | | 107 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 108 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 108 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 108 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 108 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 109 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 109 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 109 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 110 |
| | **Type** <*Tp*> | [1..1] | | | 110 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 110 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 110 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 111 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 111 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 111 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 112 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 112 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 112 |
| | **Priority** <*Prty*> | [0..1] | ± | | 112 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 113 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

### 7.4.8.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 7.4.8.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 7.4.8.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 107 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 108 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 108 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 108 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 108 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 109 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 109 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 109 |

#### 7.4.8.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 108 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 108 |

#### 7.4.8.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 7.4.8.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 7.4.8.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 108 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 109 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 109 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 109 |

#### 7.4.8.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 7.4.8.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 7.4.8.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 7.4.8.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 7.4.8.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 110 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 110 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 110 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 111 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 111 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 111 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 112 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 112 |

#### 7.4.8.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 110 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 110 |

##### 7.4.8.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 7.4.8.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 7.4.8.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 111 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 111 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 112 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 112 |

#### 7.4.8.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 7.4.8.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 7.4.8.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 7.4.8.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 7.4.8.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 7.4.8.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 7.4.8.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 7.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C16 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 8 camt.067.001.02 IntraBalanceMovementStatusAdviceV02

## 8.1 MessageDefinition Functionality

The IntraBalanceMovementStatusAdvice message is sent from a settlement infrastructure to an account owner/requestor to advise the status of an intra-balance movement instruction previously sent by the account owner/requestor.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementStatusAdviceV02 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. TransactionIdentification

   Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

C. ProcessingStatus

   Provides details on the processing status of the transaction.

D. SettlementStatus

   Provides the settlement status of a transaction.

E. CashAccount

   Account to or from which an entry is made.

F. CashAccountOwner

   Party that legally owns the cash account.

G. CashAccountServicer

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

H. UnderlyingIntraBalance

Intra-balance movement transaction details.

I. SupplementaryData

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

# 8.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntStsAdvc*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 118 |
| | **Identification** <*Id*> | [1..1] | Text | | 119 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 119 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 119 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 120 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 120 |
| | **TransactionIdentification** <*TxId*> | [1..1] | | C13 | 120 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 121 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 121 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 121 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 121 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 121 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C14 | 122 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C12, C11 | 122 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 123 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 123 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C3, C6 | 124 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 126 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 126 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 126 |
| | **Type** <*Tp*> | [1..1] | | | 126 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 127 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 127 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 127 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 127 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 128 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 128 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 128 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceTo** <*BalTo*> | [1..1] | | | 129 |
| | **Type** <*Tp*> | [1..1] | | | 129 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 129 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 129 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 130 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 130 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 130 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 131 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 131 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 131 |
| | **Priority** <*Prty*> | [0..1] | ± | | 131 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 132 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 132 |

# 8.3 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 AdditionalDetailsRule

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

### C4 AdditionalReasonInforrmationRule

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

### C5 AnyBIC

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

**C6 BalanceFromToRule**

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

**C7 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 IBAN**

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

**C11 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C12 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C13 NoAccountOwnerTransactionIdentificationRule**

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

**C14 PendingToFailingRule**

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

**C15 SupplementaryDataRule**

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

# 8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 8.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 119 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 119 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 119 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 120 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 120 |

### 8.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 8.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 8.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

#### 8.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 8.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 8.4.2 TransactionIdentification <TxId>

*Presence:* [1..1]

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

*Impacted by:* C13 "NoAccountOwnerTransactionIdentificationRule"

**TransactionIdentification <TxId>** contains the following **TransactionIdentifications24** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 121 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 121 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 121 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 121 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

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

### 8.4.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

### 8.4.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 8.4.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 8.4.2.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

## 8.4.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus67Choice" on page 3137 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rejected <*Rjctd*> | [1..1] | ± | | 3138 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3138 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3138 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3139 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3139 |

## 8.4.4 SettlementStatus <SttlmSts>

*Presence:* [0..1]

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

*Impacted by:* C14 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus16Choice" on page 3140 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3140 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3141 |
| Or | Failing <*Flng*> | [1..1] | | | 3141 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3142 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3142 |

**Constraints**

- **PendingToFailingRule**

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

## 8.4.5 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C12 "IdentificationOrProxyPresenceRule", C11 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 8.4.6 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 8.4.7 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 8.4.8 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Intra-balance movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C6 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 126 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 126 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 126 |
| | **Type** <*Tp*> | [1..1] | | | 126 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 127 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 127 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 127 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 127 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 128 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 128 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 128 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 129 |
| | **Type** <*Tp*> | [1..1] | | | 129 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 129 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 129 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 130 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 130 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 130 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 131 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 131 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 131 |
| | **Priority** <*Prty*> | [0..1] | ± | | 131 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 132 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

### 8.4.8.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 8.4.8.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 8.4.8.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 126 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 127 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 127 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 127 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 127 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 128 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 128 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 128 |

#### 8.4.8.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

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

#### 8.4.8.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 8.4.8.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 8.4.8.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 127 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 128 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 128 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 128 |

#### 8.4.8.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 8.4.8.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 8.4.8.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 8.4.8.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 8.4.8.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 129 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 129 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 129 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 130 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 130 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 130 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 131 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 131 |

#### 8.4.8.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 129 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 129 |

##### 8.4.8.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 8.4.8.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 8.4.8.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 130 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 130 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 131 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 131 |

##### 8.4.8.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

##### 8.4.8.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 8.4.8.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 8.4.8.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 8.4.8.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 8.4.8.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 8.4.8.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 8.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 9 camt.068.001.02 IntraBalanceMovementConfirmationV02

## 9.1 MessageDefinition Functionality

The IntraBalanceMovementConfirmation message is sent from a settlement infrastructure to an account owner/requestor to confirm the movement of an amount of money within its holdings from one sub-balance to another.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementConfirmationV02 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. AdditionalParameters

   Additional parameters to the transaction.

C. CashAccount

   Account to or from which an entry is made.

D. CashAccountOwner

   Party that legally owns the cash account.

E. CashAccountServicer

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

F. IntraBalance

   Intra-balance movement transaction details.

G. SupplementaryData

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

# 9.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntConf*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 136 |
| | **Identification** <*Id*> | [1..1] | Text | | 136 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 136 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 137 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 137 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 137 |
| | **AdditionalParameters** <*AddtlParams*> | [0..1] | ± | | 138 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C9, C8 | 138 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 139 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 139 |
| | **IntraBalance** <*IntraBal*> | [1..1] | | | 140 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 141 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 142 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 142 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 142 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 142 |
| | **Type** <*Tp*> | [1..1] | | | 143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 143 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 144 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 144 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 144 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 144 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 145 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 145 |
| | **Type** <*Tp*> | [1..1] | | | 145 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 146 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 146 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 146 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 147 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 147 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 147 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 148 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 148 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C10 | 148 |

# 9.3 Constraints

**C1 ActiveCurrency**

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

**C2 ActiveOrHistoricCurrency**

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

**C3 AnyBIC**

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

**C4 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C5 Country**

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

**C6 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C7 IBAN**

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

**C8 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C9 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C10 SupplementaryDataRule**

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

# 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 9.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 136 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 136 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 137 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 137 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 137 |

### 9.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 9.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 9.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 9.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 9.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 9.4.2 AdditionalParameters <AddtlParams>

*Presence:* [0..1]

*Definition:* Additional parameters to the transaction.

**AdditionalParameters <AddtlParams>** contains the following elements (see "AdditionalParameters16" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PartialSettlement <*PrtlSttlm*> | [0..1] | CodeSet | | 2983 |
| | PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*> | [0..1] | Text | | 2983 |
| | AccountOwnerTransactionIdentification <*AcctOwnrTxId*> | [0..1] | Text | | 2983 |
| | AccountServicerTransactionIdentification <*AcctSvcrTxId*> | [0..1] | Text | | 2983 |
| | PoolIdentification <*PoolId*> | [0..1] | Text | | 2984 |
| | CorporateActionEventIdentification <*CorpActnEvtId*> | [0..1] | Text | | 2984 |
| | MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*> | [0..1] | Text | | 2984 |
| | ProcessorTransactionIdentification <*PrcrTxId*> | [0..1] | Text | | 2984 |

## 9.4.3 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C9 "IdentificationOrProxyPresenceRule", C8 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 9.4.4 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 9.4.5 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 9.4.6 IntraBalance <IntraBal>

*Presence:* [1..1]

*Definition:* Intra-balance movement transaction details.

**IntraBalance <IntraBal>** contains the following **IntraBalance6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 141 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 142 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 142 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 142 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 142 |
| | **Type** <*Tp*> | [1..1] | | | 143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 143 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 144 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 144 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 144 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 144 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 145 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 145 |
| | **Type** <*Tp*> | [1..1] | | | 145 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 146 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 146 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 146 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 147 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 147 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 147 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 148 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 148 |

### 9.4.6.1 SettledAmount <SttldAmt>

*Presence:* [0..1]

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

**SettledAmount <SttldAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 9.4.6.2 PreviouslySettledAmount <PrevslySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevslySttldAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 9.4.6.3 RemainingSettlementAmount <RmngSttlmAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingSettlementAmount <RmngSttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 9.4.6.4 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 9.4.6.5 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 143 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 144 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 144 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 144 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 144 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 145 |

### 9.4.6.5.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 143 |

#### 9.4.6.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 9.4.6.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 9.4.6.5.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 144 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 144 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 144 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 145 |

#### 9.4.6.5.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 9.4.6.5.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 9.4.6.5.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 9.4.6.5.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 9.4.6.6 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 145 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 146 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 146 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 146 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 147 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 147 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 147 |

#### 9.4.6.6.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 146 |

#### 9.4.6.6.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 9.4.6.6.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 9.4.6.6.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 146 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 147 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 147 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 147 |

#### 9.4.6.6.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 9.4.6.6.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 9.4.6.6.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 9.4.6.6.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 9.4.6.7 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 9.4.6.8 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 9.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 10 camt.072.001.02 IntraBalanceMovementModificationRequestV02

## 10.1 MessageDefinition Functionality

The IntraBalanceMovementModificationRequest message is sent from an account owner/requestor to a settlement infrastructure to request the modification of a processing indicator on a previously sent IntraBalanceMovementInstruction message.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementModificationRequestV02 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account owner (or the instructing party acting on its behalf).

B. CashAccount

   Account to or from which an entry is made.

C. CashAccountOwner

   Party that legally owns the cash account.

D. CashAccountServicer

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

E. RequestDetails

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

F. UnderlyingIntraBalance

   Original intra-balance movement transaction details.

G. SupplementaryData

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

# 10.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntModReq*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 154 |
| | **Identification** <*Id*> | [1..1] | Text | | 154 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 155 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 155 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 155 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 155 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C11, C10 | 156 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 156 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 157 |
| | **RequestDetails** <*ReqDtls*> | [1..*] | | C12, C13 | 157 |
| | **Reference** <*Ref*> | [1..1] | | | 159 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 159 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 159 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 159 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 159 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 160 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 160 |
| | **Priority** <*Prty*> | [0..1] | ± | | 160 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 160 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 160 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 161 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 161 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 162 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 162 |
| | **Reference** <*Ref*> | [1..1] | | | 162 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 163 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 163 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 163 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 163 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 163 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 164 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 164 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 164 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C3, C5 | 164 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 166 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 166 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 166 |
| | **Type** <*Tp*> | [1..1] | | | 166 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 167 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 167 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 167 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 167 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 168 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 168 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 168 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 169 |
| | **Type** <*Tp*> | [1..1] | | | 169 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 169 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 169 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 170 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 170 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 170 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 171 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 171 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 171 |
| | **Priority** <*Prty*> | [0..1] | ± | | 171 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 172 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 172 |

# 10.3 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 AdditionalDetailsRule**

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

**C4 AnyBIC**

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

**C5 BalanceFromToRule**

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

**C6 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C7 Country**

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

**C8 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C9 IBAN**

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

**C10 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C11 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C12 ModificationRequestPresenceRule**

At least one modification request type element must be present.

**C13 OtherProcessingRule**

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

**C14 ShortLongNumberRule**

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

**C15 SupplementaryDataRule**

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

**C16 WithLinkageRule**

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

# 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 10.4.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 154 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 155 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 155 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 155 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 155 |

### 10.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 10.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 10.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 10.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 10.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 10.4.2 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C11 "IdentificationOrProxyPresenceRule", C10 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 10.4.3 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 10.4.4 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 10.4.5 RequestDetails <ReqDtls>

*Presence:* [1..*]

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

*Impacted by:* C12 "ModificationRequestPresenceRule", C13 "OtherProcessingRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails22** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | | | 159 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 159 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 159 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 159 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 159 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 160 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 160 |
| | **Priority** <*Prty*> | [0..1] | ± | | 160 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 160 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 160 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 161 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 161 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 162 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 162 |
| | **Reference** <*Ref*> | [1..1] | | | 162 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 163 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 163 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 163 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 163 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 163 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 164 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 164 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 164 |

**Constraints**

- **ModificationRequestPresenceRule**

  At least one modification request type element must be present.

- **OtherProcessingRule**

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

## 10.4.5.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* References of the transaction for which the intra-balance modification is requested.

**Reference <Ref>** contains the following **References14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 159 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 159 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 159 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 159 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 160 |

### 10.4.5.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 10.4.5.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 10.4.5.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 10.4.5.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.1.5 PoolIdentification <PoolId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 10.4.5.2 Linkage <Lkg>

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "LinkageType3Choice" on page 3056 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3056 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3057 |

### 10.4.5.3 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 10.4.5.4 OtherProcessing <OthrPrcg>

*Presence:* [0..*]

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

**OtherProcessing <OthrPrcg>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 10.4.5.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

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

### 10.4.5.6 ClearingChannel <ClrChanl>

*Presence:* [0..1]

*Definition:* Specifies the clearing channel to be used to process the payment instruction.

*Datatype:* "ClearingChannel2Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| RTGS | RealTimeGrossSettlementSystem | Clearing channel is a real-time gross settlement system. |
| RTNS | RealTimeNetSettlementSystem | Clearing channel is a real-time net settlement system. |
| MPNS | MassPaymentNetSystem | Clearing channel is a mass payment net settlement system. |
| BOOK | BookTransfer | Payment through internal book transfer. |

### 10.4.5.7 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Information regarding the linkage requested.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 162 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 162 |
| | **Reference** <*Ref*> | [1..1] | | | 162 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 163 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 163 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 163 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 163 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 163 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 164 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 164 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 164 |

### 10.4.5.7.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

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

*Impacted by:* C16 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

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

### 10.4.5.7.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C14 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

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

### 10.4.5.7.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 163 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 163 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 163 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 163 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 163 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 164 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 164 |

#### 10.4.5.7.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.7.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.7.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.7.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.7.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.7.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 10.4.5.7.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

### 10.4.5.7.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

## 10.4.6 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Original intra-balance movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C5 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 166 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 166 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 166 |
| | **Type** <*Tp*> | [1..1] | | | 166 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 167 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 167 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 167 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 167 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 168 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 168 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 168 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 169 |
| | **Type** <*Tp*> | [1..1] | | | 169 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 169 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 169 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 170 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 170 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 170 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 171 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 171 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 171 |
| | **Priority** <*Prty*> | [0..1] | ± | | 171 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 172 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

### 10.4.6.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 10.4.6.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 10.4.6.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 166 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 167 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 167 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 167 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 167 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 168 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 168 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 168 |

#### 10.4.6.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 167 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 167 |

#### 10.4.6.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 10.4.6.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 10.4.6.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 167 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 168 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 168 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 168 |

#### 10.4.6.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 10.4.6.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 10.4.6.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 10.4.6.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 10.4.6.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 169 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 169 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 169 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 170 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 170 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 170 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 171 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 171 |

#### 10.4.6.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 169 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 169 |

##### 10.4.6.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 10.4.6.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 10.4.6.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 170 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 170 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 171 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 171 |

#### 10.4.6.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 10.4.6.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 10.4.6.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 10.4.6.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 10.4.6.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 10.4.6.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 10.4.6.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 10.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 11 camt.073.001.02 IntraBalanceMovementModificationRequestStatusAdviceV02

## 11.1 MessageDefinition Functionality

The IntraBalanceMovementModificationRequestStatusAdvice message is sent from a settlement infrastructure to an account owner/requestor to advise the status of an intra-balance movement modification request previously sent by the account owner/requestor.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementModificationRequestStatusAdviceV02 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. RequestReference

   Reference of the original intra-balance movement modification request.

C. CashAccount

   Account to or from which an entry is made.

D. CashAccountOwner

   Party that legally owns the cash account.

E. CashAccountServicer

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

F. RequestDetails

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

G. ProcessingStatus

   Provides details on the processing status of the transaction.

H. UnderlyingIntraBalance

Intra-balance movement transaction details.

I. SupplementaryData

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

# 11.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntModReqStsAdvc*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 178 |
| | **Identification** <*Id*> | [1..1] | Text | | 179 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 179 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 179 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 180 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 180 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 180 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C12, C11 | 180 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 181 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 181 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C13, C14 | 182 |
| | **Reference** <*Ref*> | [1..1] | | | 184 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 184 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 184 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 184 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 184 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 185 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 185 |
| | **Priority** <*Prty*> | [0..1] | ± | | 185 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 185 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 185 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 186 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 186 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C17 | 187 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C15 | 187 |
| | **Reference** <*Ref*> | [1..1] | | | 187 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 188 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 188 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 188 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 188 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 188 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 189 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 189 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 189 |
| | **ProcessingStatus** <*PrcgSts*> | [1..1] | ± | | 189 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C3, C6 | 189 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 191 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 191 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 191 |
| | **Type** <*Tp*> | [1..1] | | | 191 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 192 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 192 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 192 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 192 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 193 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 193 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 193 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 194 |
| | **Type** <*Tp*> | [1..1] | | | 194 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 194 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 194 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 195 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 195 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 195 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 196 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 196 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 196 |
| | **Priority** <*Prty*> | [0..1] | ± | | 196 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 197 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C16 | 197 |

# 11.3 Constraints

**C1 ActiveCurrency**

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

**C2 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 AdditionalDetailsRule**

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

**C4 AdditionalReasonInforrmationRule**

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

**C5 AnyBIC**

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

**C6 BalanceFromToRule**

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

**C7 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 IBAN**

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

**C11 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C12 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C13 ModificationRequestPresenceRule**

At least one modification request type element must be present.

**C14 OtherProcessingRule**

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

**C15 ShortLongNumberRule**

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

**C16 SupplementaryDataRule**

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

**C17 WithLinkageRule**

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

# 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 11.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 179 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 179 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 179 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 180 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 180 |

### 11.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 11.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 11.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

#### 11.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 11.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 11.4.2 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Reference of the original intra-balance movement modification request.

*Datatype:* "Max35Text" on page 3328

### 11.4.3 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C12 "IdentificationOrProxyPresenceRule", C11 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 11.4.4 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 11.4.5 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 11.4.6 RequestDetails <ReqDtls>

*Presence:* [0..1]

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

*Impacted by:* C13 "ModificationRequestPresenceRule", C14 "OtherProcessingRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails22** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | | | 184 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 184 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 184 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 184 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 184 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 185 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 185 |
| | **Priority** <*Prty*> | [0..1] | ± | | 185 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 185 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 185 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 186 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 186 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C17 | 187 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C15 | 187 |
| | **Reference** <*Ref*> | [1..1] | | | 187 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 188 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 188 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 188 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 188 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 188 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 189 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 189 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 189 |

**Constraints**

- **ModificationRequestPresenceRule**

  At least one modification request type element must be present.

- **OtherProcessingRule**

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

### 11.4.6.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* References of the transaction for which the intra-balance modification is requested.

**Reference <Ref>** contains the following **References14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 184 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 184 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 184 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 184 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 185 |

#### 11.4.6.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.1.5 PoolIdentification <PoolId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 11.4.6.2 Linkage <Lkg>

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "LinkageType3Choice" on page 3056 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3056 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3057 |

### 11.4.6.3 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 11.4.6.4 OtherProcessing <OthrPrcg>

*Presence:* [0..*]

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

**OtherProcessing <OthrPrcg>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 11.4.6.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

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

### 11.4.6.6 ClearingChannel <ClrChanl>

*Presence:* [0..1]

*Definition:* Specifies the clearing channel to be used to process the payment instruction.

*Datatype:* "ClearingChannel2Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| RTGS | RealTimeGrossSettlementSystem | Clearing channel is a real-time gross settlement system. |
| RTNS | RealTimeNetSettlementSystem | Clearing channel is a real-time net settlement system. |
| MPNS | MassPaymentNetSystem | Clearing channel is a mass payment net settlement system. |
| BOOK | BookTransfer | Payment through internal book transfer. |

### 11.4.6.7 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Information regarding the linkage requested.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C17 | 187 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C15 | 187 |
| | **Reference** <*Ref*> | [1..1] | | | 187 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 188 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 188 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 188 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 188 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 188 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 189 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 189 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 189 |

### 11.4.6.7.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

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

*Impacted by:* C17 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

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

### 11.4.6.7.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C15 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

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

### 11.4.6.7.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 188 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 188 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 188 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 188 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 188 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 189 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 189 |

#### 11.4.6.7.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.7.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.7.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.7.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.7.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.7.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 11.4.6.7.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

### 11.4.6.7.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

## 11.4.7 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 3152 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3152 |
| Or | Pending <*Pdg*> | [1..1] | ± | | 3153 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3153 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3153 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3154 |
| Or | Completed <*Cmpltd*> | [1..1] | ± | C6 | 3154 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3155 |

## 11.4.8 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Intra-balance movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C6 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 191 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 191 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 191 |
| | **Type** <*Tp*> | [1..1] | | | 191 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 192 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 192 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 192 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 192 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 193 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 193 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 193 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 194 |
| | **Type** <*Tp*> | [1..1] | | | 194 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 194 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 194 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 195 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 195 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 195 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 196 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 196 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 196 |
| | **Priority** <*Prty*> | [0..1] | ± | | 196 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 197 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

### 11.4.8.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 11.4.8.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 11.4.8.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 191 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 192 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 192 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 192 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 192 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 193 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 193 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 193 |

#### 11.4.8.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 192 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 192 |

#### 11.4.8.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 11.4.8.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 11.4.8.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 192 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 193 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 193 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 193 |

#### 11.4.8.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 11.4.8.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 11.4.8.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 11.4.8.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 11.4.8.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 194 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 194 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 194 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 195 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 195 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 195 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 196 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 196 |

#### 11.4.8.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 194 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 194 |

##### 11.4.8.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 11.4.8.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 11.4.8.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 195 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 195 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 196 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 196 |

#### 11.4.8.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 11.4.8.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 11.4.8.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 11.4.8.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 11.4.8.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 11.4.8.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 11.4.8.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 11.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C16 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 12 camt.074.001.02 IntraBalanceMovementCancellationRequestV02

## 12.1 MessageDefinition Functionality

The IntraBalanceMovementCancellationRequest message is sent from an account owner/requestor to a settlement infrastructure to request the cancellation of a previously sent IntraBalanceMovementInstruction message.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementCancellationRequestV02 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account owner (or the instructing party acting on its behalf).

B. TransactionIdentification

   Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

C. CashAccount

   Account to or from which an entry is made.

D. CashAccountOwner

   Party that legally owns the cash account.

E. CashAccountServicer

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

F. UnderlyingIntraBalance

   Intra-balance movement transaction details.

G. SupplementaryData

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

# 12.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntCxlReq*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 202 |
| | **Identification** <*Id*> | [1..1] | Text | | 203 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 203 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 203 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 203 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 204 |
| | **TransactionIdentification** <*TxId*> | [1..1] | | | 204 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 204 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 204 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 204 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 205 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 205 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C11, C10 | 205 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 205 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 206 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C3, C5 | 206 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 208 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 208 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 208 |
| | **Type** <*Tp*> | [1..1] | | | 208 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 209 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 209 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 209 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 209 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 210 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 210 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 210 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 211 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 211 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 212 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 212 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 212 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 213 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 213 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 213 |
| | **Priority** <*Prty*> | [0..1] | ± | | 213 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 214 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C12 | 214 |

# 12.3 Constraints

**C1 ActiveCurrency**

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

**C2 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 AdditionalDetailsRule**

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

**C4 AnyBIC**

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

**C5 BalanceFromToRule**

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

**C6 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C7 Country**

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

**C8 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C9 IBAN**

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

**C10 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C11 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C12 SupplementaryDataRule**

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

# 12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 12.4.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 203 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 203 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 203 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 203 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 204 |

### 12.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 12.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 12.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 12.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 12.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 12.4.2 TransactionIdentification <TxId>

*Presence:* [1..1]

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

**TransactionIdentification <TxId>** contains the following **References14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 204 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 204 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 204 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 205 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 205 |

### 12.4.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 12.4.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 12.4.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 12.4.2.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 12.4.2.5 PoolIdentification <PoolId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 12.4.3 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C11 "IdentificationOrProxyPresenceRule", C10 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

### 12.4.4 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 12.4.5 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 12.4.6 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Intra-balance movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C5 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 208 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 208 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 208 |
| | **Type** <*Tp*> | [1..1] | | | 208 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 209 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 209 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 209 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 209 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 210 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 210 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 210 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 211 |
| | **Type** <*Tp*> | [1..1] | | | 211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 211 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 212 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 212 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 212 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 213 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 213 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 213 |
| | **Priority** <*Prty*> | [0..1] | ± | | 213 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 214 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

### 12.4.6.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 12.4.6.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 12.4.6.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 208 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 209 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 209 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 209 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 209 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 210 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 210 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 210 |

#### 12.4.6.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 209 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 209 |

#### 12.4.6.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 12.4.6.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 12.4.6.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 209 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 210 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 210 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 210 |

#### 12.4.6.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 12.4.6.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 12.4.6.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 12.4.6.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 12.4.6.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 211 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 212 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 212 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 212 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 213 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 213 |

#### 12.4.6.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 211 |

##### 12.4.6.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 12.4.6.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 12.4.6.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 212 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 212 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 213 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 213 |

#### 12.4.6.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 12.4.6.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 12.4.6.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 12.4.6.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 12.4.6.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 12.4.6.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 12.4.6.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 12.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C12 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 13 camt.075.001.02 IntraBalanceMovementCancellationRequestStatusAdviceV02

## 13.1 MessageDefinition Functionality

The IntraBalanceMovementCancellationRequestStatusAdvice message is sent from a settlement infrastructure to an account owner/requestor to advise the status of an intra-balance movement cancellation request previously sent by the account owner/requestor.

Usage:

The message may be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "CopyDuplicate").

Outline

The IntraBalanceMovementCancellationRequestStatusAdviceV02 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. RequestReference

   Reference of the original intra-balance movement cancellation request.

C. TransactionIdentification

   Unambiguous identification of a transaction as per the account owner (or the instructing party managing the account).

D. ProcessingStatus

   Provides details on the processing status of the transaction.

E. CashAccount

   Account to or from which an entry is made.

F. CashAccountOwner

   Party that legally owns the cash account.

G. CashAccountServicer

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

H. UnderlyingIntraBalance

Intra-balance movement transaction details.

I. SupplementaryData

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

# 13.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <IntraBalMvmntCxlReqStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 219 |
| | **Identification** <*Id*> | [1..1] | Text | | 220 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 220 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 220 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 221 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 221 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 221 |
| | **TransactionIdentification** <*TxId*> | [1..1] | | | 221 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 222 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 222 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 222 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 222 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 222 |
| | **ProcessingStatus** <*PrcgSts*> | [1..1] | ± | | 222 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C12, C11 | 223 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 223 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 224 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C3, C6 | 224 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 226 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 226 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 226 |
| | **Type** <*Tp*> | [1..1] | | | 226 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 227 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 227 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 227 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 227 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 228 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 228 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 228 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 229 |
| | **Type** <*Tp*> | [1..1] | | | 229 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 229 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 229 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 230 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 230 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 230 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 231 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 231 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 231 |
| | **Priority** <*Prty*> | [0..1] | ± | | 231 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 232 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C13 | 232 |

# 13.3 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 AdditionalDetailsRule**

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

**C4 AdditionalReasonInforrmationRule**

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

**C5 AnyBIC**

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

**C6 BalanceFromToRule**

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

**C7 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 Country**

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

**C9 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C10 IBAN**

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

**C11 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C12 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C13 SupplementaryDataRule**

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

# 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 13.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 220 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 220 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 220 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 221 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 221 |

### 13.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 13.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 13.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 13.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 13.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 13.4.2 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Reference of the original intra-balance movement cancellation request.

*Datatype:* "Max35Text" on page 3328

## 13.4.3 TransactionIdentification <TxId>

*Presence:* [1..1]

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

**TransactionIdentification <TxId>** contains the following **References14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 222 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 222 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 222 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 222 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 222 |

#### 13.4.3.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 13.4.3.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 13.4.3.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 13.4.3.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 13.4.3.5 PoolIdentification <PoolId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 13.4.4 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 3185 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PendingCancellation <*PdgCxl*> | [1..1] | ± | | 3185 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3185 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3186 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3186 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 3187 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3187 |
| Or} | Cancelled <*Canc*> | [1..1] | ± | | 3187 |

## 13.4.5 CashAccount <CshAcct>

*Presence:* [1..1]

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

*Impacted by:* C12 "IdentificationOrProxyPresenceRule", C11 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 13.4.6 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the cash account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 13.4.7 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 13.4.8 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Intra-balance movement transaction details.

*Impacted by:* C3 "AdditionalDetailsRule", C6 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 226 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 226 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 226 |
| | **Type** <*Tp*> | [1..1] | | | 226 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 227 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 227 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 227 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 227 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 228 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 228 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 228 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 229 |
| | **Type** <*Tp*> | [1..1] | | | 229 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 229 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 229 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 230 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 230 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 230 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 231 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 231 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 231 |
| | **Priority** <*Prty*> | [0..1] | ± | | 231 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 232 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

### 13.4.8.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 13.4.8.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 13.4.8.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 226 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 227 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 227 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 227 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 227 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 228 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 228 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 228 |

#### 13.4.8.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

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

#### 13.4.8.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 13.4.8.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 13.4.8.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 227 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 228 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 228 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 228 |

#### 13.4.8.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 13.4.8.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 13.4.8.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 13.4.8.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 13.4.8.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 229 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 229 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 229 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 230 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 230 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 230 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 231 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 231 |

#### 13.4.8.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 229 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 229 |

##### 13.4.8.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 13.4.8.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 13.4.8.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 230 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 230 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 231 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 231 |

#### 13.4.8.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 13.4.8.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 13.4.8.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 13.4.8.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 13.4.8.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 13.4.8.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 13.4.8.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

## 13.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C13 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 14 camt.076.001.01 BillingReportRequestV01

## 14.1 MessageDefinition Functionality

The BillingReportRequest message is sent by the system member to the system transaction administrator to request cumulative or itemised billing data. The billing data may be cumulative information or aggregated information on the level of a single securities or a dedicated cash account within a given period for each service item.

Outline

The BillingReportRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Defines the characteristics specific to the message, such as the identification or the creation date and time.

B. SearchCriteria

   Defines the criteria to be used to extract the billing data.

C. SupplementaryData

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

# 14.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <BllgRptReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [1..1] | ± | | 235 |
| | **SearchCriteria** <*SchCrit*> | [1..*] | | | 235 |
| | **Service** <*Svc*> | [0..1] | | | 236 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 236 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 236 |
| | **BillingIdentification** <*BllgId*> | [0..1] | Text | | 237 |
| | **BillingPeriod** <*BllgPrd*> | [0..1] | ± | | 237 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 237 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 237 |
| | **AccountIdentification** <*AcctId*> | [0..1] | | | 238 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 238 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 238 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C5 | 238 |

# 14.3 Constraints

**C1 ActiveCurrency**

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

**C2 AnyBIC**

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

**C3 Country**

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

**C4 IBAN**

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

**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.

# 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 14.4.1 MessageHeader <MsgHdr>

*Presence:* [1..1]

*Definition:* Defines the characteristics specific to the message, such as the identification or the creation date and time.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader9" on page 3046 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3046 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3046 |
| | RequestType <*ReqTp*> | [0..1] | | | 3047 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3047 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3047 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3047 |

## 14.4.2 SearchCriteria <SchCrit>

*Presence:* [1..*]

*Definition:* Defines the criteria to be used to extract the billing data.

**SearchCriteria <SchCrit>** contains the following **BillingSearchCriteria3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Service** <*Svc*> | [0..1] | | | 236 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 236 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 236 |
| | **BillingIdentification** <*BllgId*> | [0..1] | Text | | 237 |
| | **BillingPeriod** <*BllgPrd*> | [0..1] | ± | | 237 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 237 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 237 |
| | **AccountIdentification** <*AcctId*> | [0..1] | | | 238 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 238 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 238 |

## 14.4.2.1 Service <Svc>

*Presence:* [0..1]

*Definition:* Identification of the service or system for which the billing information must be returned.

**Service <Svc>** contains the following **SystemAndCurrency1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 236 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 236 |

### 14.4.2.1.1 SystemIdentification <SysId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the system, as assigned by the system administrator.

**SystemIdentification <SysId>** contains one of the following elements (see "SystemIdentification2Choice" on page 3203 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketInfrastructureIdentification <*MktInfrstrctrId*> | [1..1] | ± | | 3203 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3203 |

### 14.4.2.1.2 SystemCurrency <SysCcy>

*Presence:* [0..1]

*Definition:* Currency which may be processed by the system. A system may process transactions in a single currency or in multiple currencies.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**Constraints**

- **ActiveCurrency**

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

### 14.4.2.2 BillingIdentification <BllgId>

*Presence:* [0..1]

*Definition:* Identification of the billing report.

*Datatype:* "Max35Text" on page 3328

### 14.4.2.3 BillingPeriod <BllgPrd>

*Presence:* [0..1]

*Definition:* General information for each invoice invoicing request or month end billing event is stored.

**BillingPeriod <BllgPrd>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

### 14.4.2.4 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the party responsible for the referenced party (that is, which has a contractual responsibility for the billed customer).

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 14.4.2.5 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Unique identification to unambiguously identify the billed party.

**PartyIdentification <PtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 14.4.2.6 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Either securities account or dedicated cash account number.

**AccountIdentification <AcctId>** contains one of the following **AccountIdentification38Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 238 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 238 |

#### 14.4.2.6.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the securities account as assigned by the account servicer.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 14.4.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the cash account, as assigned by the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

## 14.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 15 camt.077.001.01 BillingReportV01

## 15.1 MessageDefinition Functionality

The BillingReport message is exchanged between the system transaction administrator and a system member. It aims at providing the invoice or invoice cancellation and informing about data providing cumulative or itemised details backing an invoice.

BillingReport is used for the following usages:

- Invoice

The Cumulative Invoice will consist of the following:

- Sum of the total number of units per service item for each CSD or CB;

- Sum of the amounts based on the total number of units per service item for each CSD or CB;

- Cancellation status of the invoice data.

- Invoice Cancellation

- Cumulative Billing Data Query Response:

The BillingReport message is also used to inform the system member about details backing an invoice. This can be sent via cumulative billing data or itemised billing data as response to an invoice query message.

Itemised Billing Data Query Response: The BillingReport message is also used to inform the system member about details backing an invoice. This can be via cumulative billing data or itemised billing data as response to an invoice query message.

Outline

The BillingReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Defines the characteristics specific to the message, such as the identification or the creation date and time.

B. BillingReportOrError

   Report on billing data or operational error.

C. SupplementaryData

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

# 15.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <BllgRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [1..1] | | | 249 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 249 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 249 |
| | **RequestType** <*ReqTp*> | [0..1] | | | 249 |
| {Or | **PaymentControl** <*PmtCtrl*> | [1..1] | CodeSet | | 250 |
| Or | **Enquiry** <*Enqry*> | [1..1] | CodeSet | | 250 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 250 |
| | **OriginalBusinessQuery** <*OrgnlBizQry*> | [0..1] | ± | | 250 |
| | **BillingReportOrError** <*BllgRptOrErr*> | [1..1] | | | 251 |
| {Or | **BillingReport** <*BllgRpt*> | [1..1] | | | 259 |
| | **RegulatoryData** <*RgltryData*> | [1..1] | | | 266 |
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 266 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 267 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 268 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 269 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 269 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 269 |
| | **Service** <*Svc*> | [0..1] | | | 269 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 269 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 270 |
| | **InvoiceDate** <*InvcDt*> | [1..1] | Date | | 270 |
| | **BillingIdentification** <*BllgId*> | [1..1] | Text | | 270 |
| | **BillingPeriod** <*BllgPrd*> | [1..1] | ± | | 270 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 270 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 271 |
| | **AccountInvoiceTotals** <*AcctInvcTtls*> | [0..*] | | | 271 |
| | **AccountIdentification** <*AcctId*> | [1..1] | | | 274 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 275 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 275 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InvoiceTotals** <*InvcTtls*> | [1..1] | | | 275 |
| | **Tax** <*Tax*> | [0..*] | | | 276 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 277 |
| | **Description** <*Desc*> | [0..1] | Text | | 277 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 277 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 278 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 278 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 279 |
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 280 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 280 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 280 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 281 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 281 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 281 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 282 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 282 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [1..*] | | | 282 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 285 |
| | **Tax** <*Tax*> | [0..*] | | | 285 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 285 |
| | **Description** <*Desc*> | [0..1] | Text | | 286 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 286 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 287 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 287 |
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 288 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 289 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 289 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 289 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 290 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 290 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 290 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 291 |
| | **Description** <*Desc*> | [0..1] | Text | | 291 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 292 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 292 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 292 |
| | **Tax** <*Tax*> | [0..*] | | | 292 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 296 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 297 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 298 |
| | **Description** <*Desc*> | [0..1] | Text | | 298 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 299 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 299 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 299 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 299 |
| | **Tax** <*Tax*> | [0..*] | | | 300 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 303 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |
| | **InvoiceTotals** <*InvcTtls*> | [0..1] | | | 304 |
| | **Tax** <*Tax*> | [0..*] | | | 305 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 306 |
| | **Description** <*Desc*> | [0..1] | Text | | 306 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 306 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 307 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 307 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 307 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 307 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 308 |
| | **Type** <*Tp*> | [0..1] | Text | | 308 |
| | **Description** <*Desc*> | [0..1] | Text | | 308 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 308 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 308 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 309 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 309 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 309 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 310 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 310 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 310 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 311 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 311 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [0..*] | | | 311 |
| | **AccountIdentification** <*AcctId*> | [0..1] | | | 314 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 314 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 314 |
| | **ParentAccountIdentification** <*PrntAcctId*> | [0..1] | | | 315 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 315 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 315 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 315 |
| | **Tax** <*Tax*> | [0..*] | | | 316 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 316 |
| | **Description** <*Desc*> | [0..1] | Text | | 316 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 316 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 317 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 317 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [0..1] | Text | | 317 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 318 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 318 |
| | **Type** <*Tp*> | [0..1] | Text | | 318 |
| | **Description** <*Desc*> | [0..1] | Text | | 318 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 319 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 319 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 319 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 319 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 320 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 320 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 320 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 320 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 321 |
| | **Description** <*Desc*> | [0..1] | Text | | 321 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 321 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 322 |
| | **Tax** <*Tax*> | [0..*] | | | 322 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 323 |
| | **Description** <*Desc*> | [0..1] | Text | | 323 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 323 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 324 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 324 |
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 325 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 326 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 326 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 326 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 327 |
| | **Description** <*Desc*> | [0..1] | Text | | 327 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 328 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 328 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 328 |
| | **Tax** <*Tax*> | [0..*] | | | 328 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 329 |
| | **Description** <*Desc*> | [0..1] | Text | | 329 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 329 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 330 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 330 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 331 |
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 332 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 332 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 332 |
| Or | **CancellationReport** <*CxlRpt*> | [1..1] | | | 333 |
| | **RegulatoryData** <*RgltryData*> | [0..1] | | | 333 |
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 334 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 335 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 336 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 337 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 337 |
| | **Service** <*Svc*> | [0..1] | | | 337 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 337 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 338 |
| | **InvoiceDate** <*InvcDt*> | [1..1] | Date | | 338 |
| | **BillingIdentification** <*BllgId*> | [1..1] | Text | | 338 |
| | **BillingPeriod** <*BllgPrd*> | [1..1] | ± | | 338 |
| | **CancellationReason** <*CxlRsn*> | [1..1] | | | 338 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 339 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 339 |
| | **Error** <*Err*> | [1..1] | | | 339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 340 |
| | **Description** <*Desc*> | [0..1] | Text | | 340 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 340 |

# 15.3 Constraints

**C1 ActiveCurrency**

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

**C2 AnyBIC**

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

**C3 Country**

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

**C4 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C5 IBAN**

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

**C6 SupplementaryDataRule**

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

# 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 15.4.1 MessageHeader <MsgHdr>

*Presence:* [1..1]

*Definition:* Defines the characteristics specific to the message, such as the identification or the creation date and time.

**MessageHeader <MsgHdr>** contains the following **MessageHeader11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 249 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 249 |
| | **RequestType** <*ReqTp*> | [0..1] | | | 249 |
| {Or | **PaymentControl** <*PmtCtrl*> | [1..1] | CodeSet | | 250 |
| Or | **Enquiry** <*Enqry*> | [1..1] | CodeSet | | 250 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 250 |
| | **OriginalBusinessQuery** <*OrgnlBizQry*> | [0..1] | ± | | 250 |

### 15.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 15.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 15.4.1.3 RequestType <ReqTp>

*Presence:* [0..1]

*Definition:* Specific actions to be executed through the request.

**RequestType <ReqTp>** contains one of the following **RequestType4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **PaymentControl** <*PmtCtrl*> | [1..1] | CodeSet | | 250 |
| Or | **Enquiry** <*Enqry*> | [1..1] | CodeSet | | 250 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 250 |

#### 15.4.1.3.1 PaymentControl <PmtCtrl>

*Presence:* [1..1]

*Definition:* Request type is a control command on a set of transactions.

*Datatype:* "ExternalPaymentControlRequestType1Code" on page 3243

#### 15.4.1.3.2 Enquiry <Enqry>

*Presence:* [1..1]

*Definition:* Request type is an enquiry on a position or a transaction.

*Datatype:* "ExternalEnquiryRequestType1Code" on page 3241

#### 15.4.1.3.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Request type is in proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 15.4.1.4 OriginalBusinessQuery <OrgnlBizQry>

*Presence:* [0..1]

*Definition:* Unique identification of the original query message.

**OriginalBusinessQuery <OrgnlBizQry>** contains the following elements (see "OriginalBusinessQuery1" on page 3043 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3043 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3043 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3043 |

## 15.4.2 BillingReportOrError <BllgRptOrErr>

*Presence:* [1..1]

*Definition:* Report on billing data or operational error.

**BillingReportOrError <BllgRptOrErr>** contains one of the following **BillingReportOrError6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BillingReport** <*BllgRpt*> | [1..1] | | | 259 |
| | **RegulatoryData** <*RgltryData*> | [1..1] | | | 266 |
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 266 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 267 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 268 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 269 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 269 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 269 |
| | **Service** <*Svc*> | [0..1] | | | 269 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 269 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 270 |
| | **InvoiceDate** <*InvcDt*> | [1..1] | Date | | 270 |
| | **BillingIdentification** <*BllgId*> | [1..1] | Text | | 270 |
| | **BillingPeriod** <*BllgPrd*> | [1..1] | ± | | 270 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 270 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 271 |
| | **AccountInvoiceTotals** <*AcctInvcTtls*> | [0..*] | | | 271 |
| | **AccountIdentification** <*AcctId*> | [1..1] | | | 274 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 275 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 275 |
| | **InvoiceTotals** <*InvcTtls*> | [1..1] | | | 275 |
| | **Tax** <*Tax*> | [0..*] | | | 276 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 277 |
| | **Description** <*Desc*> | [0..1] | Text | | 277 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 277 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 278 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 278 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 279 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 280 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 280 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 280 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 281 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 281 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 281 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 282 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 282 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [1..*] | | | 282 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 285 |
| | **Tax** <*Tax*> | [0..*] | | | 285 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 285 |
| | **Description** <*Desc*> | [0..1] | Text | | 286 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 286 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 287 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 287 |
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 288 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 289 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 289 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 289 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 290 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 290 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 290 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 291 |
| | **Description** <*Desc*> | [0..1] | Text | | 291 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 292 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 292 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 292 |
| | **Tax** <*Tax*> | [0..*] | | | 292 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 296 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 297 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 298 |
| | **Description** <*Desc*> | [0..1] | Text | | 298 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 299 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 299 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 299 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 299 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Tax** <*Tax*> | [0..*] | | | 300 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 303 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |
| | **InvoiceTotals** <*InvcTtls*> | [0..1] | | | 304 |
| | **Tax** <*Tax*> | [0..*] | | | 305 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 306 |
| | **Description** <*Desc*> | [0..1] | Text | | 306 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 306 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 307 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 307 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 307 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 307 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 308 |
| | **Type** <*Tp*> | [0..1] | Text | | 308 |
| | **Description** <*Desc*> | [0..1] | Text | | 308 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 308 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 308 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 309 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 309 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 309 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 310 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 310 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 310 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 311 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 311 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [0..*] | | | 311 |
| | **AccountIdentification** <*AcctId*> | [0..1] | | | 314 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 314 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 314 |
| | **ParentAccountIdentification** <*PrntAcctId*> | [0..1] | | | 315 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 315 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 315 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 315 |
| | **Tax** <*Tax*> | [0..*] | | | 316 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 316 |
| | **Description** <*Desc*> | [0..1] | Text | | 316 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 316 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 317 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 317 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 317 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 318 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 318 |
| | **Type** <*Tp*> | [0..1] | Text | | 318 |
| | **Description** <*Desc*> | [0..1] | Text | | 318 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 319 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 319 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 319 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 319 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 320 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 320 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 320 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 320 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 321 |
| | **Description** <*Desc*> | [0..1] | Text | | 321 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 321 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 322 |
| | **Tax** <*Tax*> | [0..*] | | | 322 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 323 |
| | **Description** <*Desc*> | [0..1] | Text | | 323 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 323 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 324 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 324 |
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 325 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 326 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 326 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 326 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 327 |
| | **Description** <*Desc*> | [0..1] | Text | | 327 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 328 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 328 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 328 |
| | **Tax** <*Tax*> | [0..*] | | | 328 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 329 |
| | **Description** <*Desc*> | [0..1] | Text | | 329 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 329 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 330 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 330 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 331 |
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 332 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 332 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 332 |
| Or | **CancellationReport** <*CxlRpt*> | [1..1] | | | 333 |
| | **RegulatoryData** <*RgltryData*> | [0..1] | | | 333 |
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 334 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 335 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 336 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 337 |
| | **Service** <*Svc*> | [0..1] | | | 337 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 337 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 338 |
| | **InvoiceDate** <*InvcDt*> | [1..1] | Date | | 338 |
| | **BillingIdentification** <*BllgId*> | [1..1] | Text | | 338 |
| | **BillingPeriod** <*BllgPrd*> | [1..1] | ± | | 338 |
| | **CancellationReason** <*CxlRsn*> | [1..1] | | | 338 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 339 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 339 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 339 |
| | **Error** <*Err*> | [1..1] | | | 339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 340 |
| | **Description** <*Desc*> | [0..1] | Text | | 340 |

### 15.4.2.1 BillingReport <BllgRpt>

*Presence:* [1..1]

*Definition:* Report on billing data.

**BillingReport <BllgRpt>** contains the following **BillingReport6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegulatoryData** <*RgltryData*> | [1..1] | | | 266 |
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 266 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 267 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 268 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 269 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 269 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 269 |
| | **Service** <*Svc*> | [0..1] | | | 269 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 269 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 270 |
| | **InvoiceDate** <*InvcDt*> | [1..1] | Date | | 270 |
| | **BillingIdentification** <*BllgId*> | [1..1] | Text | | 270 |
| | **BillingPeriod** <*BllgPrd*> | [1..1] | ± | | 270 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 270 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 271 |
| | **AccountInvoiceTotals** <*AcctInvcTtls*> | [0..*] | | | 271 |
| | **AccountIdentification** <*AcctId*> | [1..1] | | | 274 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 275 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 275 |
| | **InvoiceTotals** <*InvcTtls*> | [1..1] | | | 275 |
| | **Tax** <*Tax*> | [0..*] | | | 276 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 277 |
| | **Description** <*Desc*> | [0..1] | Text | | 277 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 277 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 278 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 278 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 279 |
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 280 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 280 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 280 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 281 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 281 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 281 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 282 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 282 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [1..*] | | | 282 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 285 |
| | **Tax** <*Tax*> | [0..*] | | | 285 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 285 |
| | **Description** <*Desc*> | [0..1] | Text | | 286 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 286 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 287 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 287 |
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 288 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 289 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 289 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 289 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 290 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 290 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 290 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 291 |
| | **Description** <*Desc*> | [0..1] | Text | | 291 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 292 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 292 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 292 |
| | **Tax** <*Tax*> | [0..*] | | | 292 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 296 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 297 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 298 |
| | **Description** <*Desc*> | [0..1] | Text | | 298 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 299 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 299 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 299 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 299 |
| | **Tax** <*Tax*> | [0..*] | | | 300 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 303 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |
| | **InvoiceTotals** <*InvcTtls*> | [0..1] | | | 304 |
| | **Tax** <*Tax*> | [0..*] | | | 305 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 306 |
| | **Description** <*Desc*> | [0..1] | Text | | 306 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 306 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 307 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 307 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 307 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 307 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 308 |
| | **Type** <*Tp*> | [0..1] | Text | | 308 |
| | **Description** <*Desc*> | [0..1] | Text | | 308 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 308 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 308 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 309 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 309 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 309 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 310 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 310 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 310 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 311 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 311 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [0..*] | | | 311 |
| | **AccountIdentification** <*AcctId*> | [0..1] | | | 314 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 314 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 314 |
| | **ParentAccountIdentification** <*PrntAcctId*> | [0..1] | | | 315 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 315 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 315 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 315 |
| | **Tax** <*Tax*> | [0..*] | | | 316 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 316 |
| | **Description** <*Desc*> | [0..1] | Text | | 316 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 316 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 317 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 317 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 317 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 318 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 318 |
| | **Type** <*Tp*> | [0..1] | Text | | 318 |
| | **Description** <*Desc*> | [0..1] | Text | | 318 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 319 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 319 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 319 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 319 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 320 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 320 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 320 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 320 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 320 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 321 |
| | **Description** <*Desc*> | [0..1] | Text | | 321 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 321 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 322 |
| | **Tax** <*Tax*> | [0..*] | | | 322 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 323 |
| | **Description** <*Desc*> | [0..1] | Text | | 323 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 323 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 324 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 324 |
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 325 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 326 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 326 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 326 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 327 |
| | **Description** <*Desc*> | [0..1] | Text | | 327 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 328 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 328 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 328 |
| | **Tax** <*Tax*> | [0..*] | | | 328 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 329 |
| | **Description** <*Desc*> | [0..1] | Text | | 329 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 329 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 330 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 330 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 331 |
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 332 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 332 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 332 |

#### 15.4.2.1.1 RegulatoryData <RgltryData>

*Presence:* [1..1]

*Definition:* Information about legal and regulatory data exchanged between invoicing and paying party.

**RegulatoryData <RgltryData>** contains the following **InvoiceLegalIssue5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 266 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 267 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 268 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 269 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 269 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 269 |

##### 15.4.2.1.1.1 Invoicer <Invcr>

*Presence:* [1..1]

*Definition:* Identification of the organisation issuing the invoice, when it is different from the creditor or ultimate creditor.

**Invoicer <Invcr>** contains the following elements (see "PartyIdentification272" on page 3068 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3068 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 3069 |
| | Identification <*Id*> | [0..1] | | | 3069 |
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |
| | CountryOfResidence <*CtryOfRes*> | [0..1] | CodeSet | C3 | 3075 |
| | ContactDetails <*CtctDtls*> | [0..1] | ± | | 3075 |

#### 15.4.2.1.1.2 Invoicee <Invcee>

*Presence:* [1..1]

*Definition:* Identification of the party to whom an invoice is issued, when it is different from the debtor or ultimate debtor.

**Invoicee <Invcee>** contains the following elements (see "PartyIdentification272" on page 3068 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3068 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 3069 |
| | Identification <*Id*> | [0..1] | | | 3069 |
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |
| | CountryOfResidence <*CtryOfRes*> | [0..1] | CodeSet | C3 | 3075 |
| | ContactDetails <*CtctDtls*> | [0..1] | ± | | 3075 |

#### 15.4.2.1.1.3 InvoiceLegalStatement <InvcLglStmt>

*Presence:* [0..1]

*Definition:* Additional information, in free text form, to complement the structured remittance information.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.1.4 PaymentMethod <PmtMtd>

*Presence:* [0..1]

*Definition:* Method of payment for the remittance of the CSD or NCB to the invoicing party.

**PaymentMethod <PmtMtd>** contains one of the following **PaymentMethod3Choice** elements

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

##### 15.4.2.1.1.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Method of payment for the remittance of the CSD or NCB to the invoicing party, in a coded form.

*Datatype:* "ExternalPaymentMethode1Code" on page 3243

##### 15.4.2.1.1.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Method of payment for the remittance of the CSD or the NCB to the invoicing party, in a proprietary free text format.

*Datatype:* "Max210Text" on page 3327

### 15.4.2.1.2 Service <Svc>

*Presence:* [0..1]

*Definition:* Identification of the service or system for which the billing information is provided.

**Service <Svc>** contains the following **SystemAndCurrency1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 269 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 270 |

#### 15.4.2.1.2.1 SystemIdentification <SysId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the system, as assigned by the system administrator.

**SystemIdentification <SysId>** contains one of the following elements (see "SystemIdentification2Choice" on page 3203 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketInfrastructureIdentification <*MktInfrstrctrId*> | [1..1] | ± | | 3203 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3203 |

#### 15.4.2.1.2.2 SystemCurrency <SysCcy>

*Presence:* [0..1]

*Definition:* Currency which may be processed by the system. A system may process transactions in a single currency or in multiple currencies.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**Constraints**

- **ActiveCurrency**

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

### 15.4.2.1.3 InvoiceDate <InvcDt>

*Presence:* [1..1]

*Definition:* Date at which the billing report was created.

*Datatype:* "ISODate" on page 3319

### 15.4.2.1.4 BillingIdentification <BllgId>

*Presence:* [1..1]

*Definition:* Unique identification of the billing report.

*Datatype:* "Max35Text" on page 3328

### 15.4.2.1.5 BillingPeriod <BllgPrd>

*Presence:* [1..1]

*Definition:* Date period for which the report data is valid.

**BillingPeriod <BllgPrd>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

### 15.4.2.1.6 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the party responsible for the referenced party (that is, which has a contractual responsibility for the billed customer).

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 15.4.2.1.7 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Unique identification to unambiguously identify the billed party.

**PartyIdentification <PtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 15.4.2.1.8 AccountInvoiceTotals <AcctInvcTtls>

*Presence:* [0..*]

*Definition:* Specifies totals related to the invoice per account.

**AccountInvoiceTotals <AcctInvcTtls>** contains the following **InvoiceTotals8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountIdentification** <*AcctId*> | [1..1] | | | 274 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 275 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 275 |
| | **InvoiceTotals** <*InvcTtls*> | [1..1] | | | 275 |
| | **Tax** <*Tax*> | [0..*] | | | 276 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 277 |
| | **Description** <*Desc*> | [0..1] | Text | | 277 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 277 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 278 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 278 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 279 |
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 280 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 280 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 280 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 281 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 281 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 281 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 282 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 282 |
| | **ServiceCategoryTotals** <*SvcCtgyTtls*> | [1..*] | | | 282 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 285 |
| | **Tax** <*Tax*> | [0..*] | | | 285 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 285 |
| | **Description** <*Desc*> | [0..1] | Text | | 286 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 286 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 286 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 287 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 287 |
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 288 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 289 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 289 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 289 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 290 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 290 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 290 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 291 |
| | **Description** <*Desc*> | [0..1] | Text | | 291 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 292 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 292 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 292 |
| | **Tax** <*Tax*> | [0..*] | | | 292 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 296 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 297 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 298 |
| | **Description** <*Desc*> | [0..1] | Text | | 298 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 299 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 299 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 299 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 299 |
| | **Tax** <*Tax*> | [0..*] | | | 300 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 303 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |

#### 15.4.2.1.8.1 AccountIdentification <AcctId>

*Presence:* [1..1]

*Definition:* Unique identification of a securities account or cash account belonging to billed customer.

**AccountIdentification <AcctId>** contains one of the following **AccountIdentification38Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 275 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 275 |

#### 15.4.2.1.8.1.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the securities account as assigned by the account servicer.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 15.4.2.1.8.1.2 CashAccountIdentification <CshAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the cash account, as assigned by the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

### 15.4.2.1.8.2 InvoiceTotals <InvcTtls>

*Presence:* [1..1]

*Definition:* Specifies totals related to the invoice.

**InvoiceTotals <InvcTtls>** contains the following **InvoiceTotals7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Tax** <*Tax*> | [0..*] | | | 276 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 277 |
| | **Description** <*Desc*> | [0..1] | Text | | 277 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 277 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 278 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 278 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 279 |
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 280 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 280 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 280 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 281 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 281 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 281 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 282 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 282 |

#### 15.4.2.1.8.2.1 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 277 |
| | **Description** <*Desc*> | [0..1] | Text | | 277 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 277 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 278 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 278 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 279 |
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |

#### 15.4.2.1.8.2.1.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.2.1.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.8.2.1.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.2.1.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 278 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 278 |

#### 15.4.2.1.8.2.1.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.2.1.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.8.2.1.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.2.1.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 279 |
| | **Description** <*Desc*> | [0..1] | Text | | 279 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 279 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 279 |

#### 15.4.2.1.8.2.1.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

#### 15.4.2.1.8.2.1.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.8.2.1.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.2.1.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.2.2 Adjustment <Adjstmnt>

*Presence:* [0..1]

*Definition:* Variance on invoice amount taking into account discounts, allowances and charges.

**Adjustment <Adjstmnt>** contains the following **Adjustment5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 280 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 280 |

#### 15.4.2.1.8.2.2.1 Direction <Drctn>

*Presence:* [1..1]

*Definition:* Specifies whether the adjustment must be substracted or added to the total amount.

*Datatype:* "AdjustmentDirection1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| ADDD | Added | Adjustment amount must be added to the total amount. |
| SUBS | Substracted | Adjustment amount must be substracted from the total amount. |

#### 15.4.2.1.8.2.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the monetary amount of the adjustment.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.2.3 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 281 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 281 |

##### 15.4.2.1.8.2.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

##### 15.4.2.1.8.2.3.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

#### 15.4.2.1.8.2.4 PaymentDueDate <PmtDueDt>

*Presence:* [1..1]

*Definition:* Due date for the payment of the invoice.

*Datatype:* "ISODate" on page 3319

#### 15.4.2.1.8.2.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Cash account from which the fees are paid.

**CashAccount <CshAcct>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

### 15.4.2.1.8.3 ServiceCategoryTotals <SvcCtgyTtls>

*Presence:* [1..*]

*Definition:* Specifies totals related to the service category.

**ServiceCategoryTotals <SvcCtgyTtls>** contains the following **ServiceCategoryTotals7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 285 |
| | **Tax** <*Tax*> | [0..*] | | | 285 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 285 |
| | **Description** <*Desc*> | [0..1] | Text | | 286 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 286 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 287 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 287 |
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 288 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 289 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 289 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 289 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 290 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 290 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 290 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 291 |
| | **Description** <*Desc*> | [0..1] | Text | | 291 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 292 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 292 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 292 |
| | **Tax** <*Tax*> | [0..*] | | | 292 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 296 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 297 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 298 |
| | **Description** <*Desc*> | [0..1] | Text | | 298 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 299 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 299 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 299 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 299 |
| | **Tax** <*Tax*> | [0..*] | | | 300 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 303 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |

#### 15.4.2.1.8.3.1 BilledCustomerIdentification <BlldCstmrId>

*Presence:* [0..1]

*Definition:* Identification of the customer which is invoiced.

**BilledCustomerIdentification <BlldCstmrId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 15.4.2.1.8.3.2 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 285 |
| | **Description** <*Desc*> | [0..1] | Text | | 286 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 286 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 287 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 287 |
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |

##### 15.4.2.1.8.3.2.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.3.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.8.3.2.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.2.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 286 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 287 |

#### 15.4.2.1.8.3.2.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.2.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.8.3.2.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.2.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 288 |
| | **Description** <*Desc*> | [0..1] | Text | | 288 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 288 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 288 |

#### 15.4.2.1.8.3.2.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

#### 15.4.2.1.8.3.2.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.8.3.2.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.3.2.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.3 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 289 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 289 |

#### 15.4.2.1.8.3.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.3.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

#### 15.4.2.1.8.3.4 ServiceCategory <SvcCtgy>

*Presence:* [1..1]

*Definition:* Agreement under which or rules under which the transaction should be processed.

**ServiceCategory <SvcCtgy>** contains one of the following **ServiceCategory1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 290 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 290 |

#### 15.4.2.1.8.3.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Service category, as published in an external reason code list.

*Datatype:* "ExternalServiceCategory1Code" on page 3245

#### 15.4.2.1.8.3.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Service category, in a proprietary form.

*Datatype:* "Max4AlphaNumericText" on page 3328

### 15.4.2.1.8.3.5 ServiceItemTotals <SvcItmTtls>

*Presence:* [0..*]

*Definition:* Totals related to the invoice.

**ServiceItemTotals <SvcItmTtls>** contains the following **ServiceItemTotals10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 291 |
| | **Description** <*Desc*> | [0..1] | Text | | 291 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 292 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 292 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 292 |
| | **Tax** <*Tax*> | [0..*] | | | 292 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 296 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |

#### 15.4.2.1.8.3.5.1 ItemType <ItmTp>

*Presence:* [1..1]

*Definition:* Specifies a classification for the service items such as query, report, securities account, etc….

*Datatype:* "Max20AlphaNumericText" on page 3327

#### 15.4.2.1.8.3.5.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the service item.

*Datatype:* "Max350Text" on page 3328

#### 15.4.2.1.8.3.5.3 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Sum of total number units per service item.

*Datatype:* "Number" on page 3324

#### 15.4.2.1.8.3.5.4 BalanceCurrency <BalCcy>

*Presence:* [0..1]

*Definition:* Currency of the balance. Should be present only if quantity is a balance.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**Constraints**

- **ActiveCurrency**

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

#### 15.4.2.1.8.3.5.5 UnitPrice <UnitPric>

*Presence:* [0..1]

*Definition:* Specifies the price per unit of the service item.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.5.6 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 293 |
| | **Description** <*Desc*> | [0..1] | Text | | 293 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 293 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 294 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 294 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 295 |
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |

#### 15.4.2.1.8.3.5.6.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.3.5.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.8.3.5.6.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.5.6.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 294 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 294 |

#### 15.4.2.1.8.3.5.6.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.5.6.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.8.3.5.6.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.5.6.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 295 |
| | **Description** <*Desc*> | [0..1] | Text | | 295 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 295 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 295 |

##### 15.4.2.1.8.3.5.6.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

##### 15.4.2.1.8.3.5.6.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

##### 15.4.2.1.8.3.5.6.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

##### 15.4.2.1.8.3.5.6.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.5.7 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 296 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 296 |

##### 15.4.2.1.8.3.5.7.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

##### 15.4.2.1.8.3.5.7.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

#### 15.4.2.1.8.3.6 ServiceItemCorrection <SvcItmCrrctn>

*Presence:* [0..*]

*Definition:* Correction applied to the invoice.

**ServiceItemCorrection <SvcItmCrrctn>** contains the following **ServiceItemTotals11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 298 |
| | **Description** <*Desc*> | [0..1] | Text | | 298 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 299 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 299 |
| | **BalanceCurrency** <*BalCcy*> | [0..1] | CodeSet | C1 | 299 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 299 |
| | **Tax** <*Tax*> | [0..*] | | | 300 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 303 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |

#### 15.4.2.1.8.3.6.1 ItemType <ItmTp>

*Presence:* [1..1]

*Definition:* Specifies a classification for the service items such as query, report, securities account, etc….

*Datatype:* "Max20AlphaNumericText" on page 3327

#### 15.4.2.1.8.3.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the service item.

*Datatype:* "Max350Text" on page 3328

#### 15.4.2.1.8.3.6.3 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Specifies whether the correction is a debit or credit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 15.4.2.1.8.3.6.4 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Sum of total number units per service item.

*Datatype:* "Number" on page 3324

#### 15.4.2.1.8.3.6.5 BalanceCurrency <BalCcy>

*Presence:* [0..1]

*Definition:* Currency of the balance. Should be present only if quantity is a balance.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**Constraints**

- **ActiveCurrency**

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

#### 15.4.2.1.8.3.6.6 UnitPrice <UnitPric>

*Presence:* [0..1]

*Definition:* Specifies the price per unit of the service item.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.6.7 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 300 |
| | **Description** <*Desc*> | [0..1] | Text | | 300 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 300 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 301 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 301 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 302 |
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |

#### 15.4.2.1.8.3.6.7.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.3.6.7.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.8.3.6.7.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.6.7.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 301 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 301 |

#### 15.4.2.1.8.3.6.7.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.6.7.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.8.3.6.7.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.6.7.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 302 |
| | **Description** <*Desc*> | [0..1] | Text | | 302 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 302 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 302 |

#### 15.4.2.1.8.3.6.7.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

#### 15.4.2.1.8.3.6.7.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.8.3.6.7.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.8.3.6.7.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.6.8 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 303 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 303 |

#### 15.4.2.1.8.3.6.8.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.8.3.6.8.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

#### 15.4.2.1.9 InvoiceTotals <InvcTtls>

*Presence:* [0..1]

*Definition:* Specifies totals related to the invoice.

**InvoiceTotals <InvcTtls>** contains the following **InvoiceTotals7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Tax** <*Tax*> | [0..*] | | | 305 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 306 |
| | **Description** <*Desc*> | [0..1] | Text | | 306 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 306 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 307 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 307 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 307 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 307 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 308 |
| | **Type** <*Tp*> | [0..1] | Text | | 308 |
| | **Description** <*Desc*> | [0..1] | Text | | 308 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 308 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 308 |
| | **Adjustment** <*Adjstmnt*> | [0..1] | | | 309 |
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 309 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 309 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 310 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 310 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 310 |
| | **PaymentDueDate** <*PmtDueDt*> | [1..1] | Date | | 311 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 311 |

#### 15.4.2.1.9.1 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 306 |
| | **Description** <*Desc*> | [0..1] | Text | | 306 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 306 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 307 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 307 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 307 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 307 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 308 |
| | **Type** <*Tp*> | [0..1] | Text | | 308 |
| | **Description** <*Desc*> | [0..1] | Text | | 308 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 308 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 308 |

#### 15.4.2.1.9.1.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.9.1.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.9.1.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.9.1.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 307 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 307 |

#### 15.4.2.1.9.1.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.9.1.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.9.1.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.9.1.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 308 |
| | **Description** <*Desc*> | [0..1] | Text | | 308 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 308 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 308 |

#### 15.4.2.1.9.1.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

#### 15.4.2.1.9.1.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.9.1.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.9.1.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.9.2 Adjustment <Adjstmnt>

*Presence:* [0..1]

*Definition:* Variance on invoice amount taking into account discounts, allowances and charges.

**Adjustment <Adjstmnt>** contains the following **Adjustment5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Direction** <*Drctn*> | [1..1] | CodeSet | | 309 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 309 |

#### 15.4.2.1.9.2.1 Direction <Drctn>

*Presence:* [1..1]

*Definition:* Specifies whether the adjustment must be substracted or added to the total amount.

*Datatype:* "AdjustmentDirection1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| ADDD | Added | Adjustment amount must be added to the total amount. |
| SUBS | Substracted | Adjustment amount must be substracted from the total amount. |

#### 15.4.2.1.9.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specifies the monetary amount of the adjustment.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.9.3 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 310 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 310 |

##### 15.4.2.1.9.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

##### 15.4.2.1.9.3.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

#### 15.4.2.1.9.4 PaymentDueDate <PmtDueDt>

*Presence:* [1..1]

*Definition:* Due date for the payment of the invoice.

*Datatype:* "ISODate" on page 3319

#### 15.4.2.1.9.5 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Cash account from which the fees are paid.

**CashAccount <CshAcct>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

### 15.4.2.1.10 ServiceCategoryTotals <SvcCtgyTtls>

*Presence:* [0..*]

*Definition:* Specifies totals related to the service category.

**ServiceCategoryTotals <SvcCtgyTtls>** contains the following **ServiceCategoryTotals8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountIdentification** <*AcctId*> | [0..1] | | | 314 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 314 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 314 |
| | **ParentAccountIdentification** <*PrntAcctId*> | [0..1] | | | 315 |
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 315 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 315 |
| | **BilledCustomerIdentification** <*BlldCstmrId*> | [0..1] | ± | | 315 |
| | **Tax** <*Tax*> | [0..*] | | | 316 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 316 |
| | **Description** <*Desc*> | [0..1] | Text | | 316 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 316 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 317 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 317 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 317 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 318 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 318 |
| | **Type** <*Tp*> | [0..1] | Text | | 318 |
| | **Description** <*Desc*> | [0..1] | Text | | 318 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 319 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 319 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 319 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 319 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 320 |
| | **ServiceCategory** <*SvcCtgy*> | [1..1] | | | 320 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 320 |
| | **ServiceItemTotals** <*SvcItmTtls*> | [0..*] | | | 320 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 321 |
| | **Description** <*Desc*> | [0..1] | Text | | 321 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 321 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 322 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Tax** <*Tax*> | [0..*] | | | 322 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 323 |
| | **Description** <*Desc*> | [0..1] | Text | | 323 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 323 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 324 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 324 |
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 325 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 326 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 326 |
| | **ServiceItemCorrection** <*SvcItmCrrctn*> | [0..*] | | | 326 |
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 327 |
| | **Description** <*Desc*> | [0..1] | Text | | 327 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 328 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 328 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 328 |
| | **Tax** <*Tax*> | [0..*] | | | 328 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 329 |
| | **Description** <*Desc*> | [0..1] | Text | | 329 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 329 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 330 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 330 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 331 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 332 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 332 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 332 |

#### 15.4.2.1.10.1 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Unique identification of a securities account or cash account belonging to billed customer.

**AccountIdentification <AcctId>** contains one of the following **AccountIdentification38Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 314 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 314 |

##### 15.4.2.1.10.1.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the securities account as assigned by the account servicer.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

##### 15.4.2.1.10.1.2 CashAccountIdentification <CshAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the cash account, as assigned by the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 15.4.2.1.10.2 ParentAccountIdentification <PrntAcctId>

*Presence:* [0..1]

*Definition:* Unique identification of a securities parent account or cash parent account belonging to billed customer, when reporting on sub-accounts.

**ParentAccountIdentification <PrntAcctId>** contains one of the following **AccountIdentification38Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 315 |
| Or} | **CashAccountIdentification** <*CshAcctId*> | [1..1] | ± | | 315 |

##### 15.4.2.1.10.2.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the securities account as assigned by the account servicer.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

##### 15.4.2.1.10.2.2 CashAccountIdentification <CshAcctId>

*Presence:* [1..1]

*Definition:* Unique identification of the cash account, as assigned by the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 15.4.2.1.10.3 BilledCustomerIdentification <BlldCstmrId>

*Presence:* [0..1]

*Definition:* Identification of the customer which is invoiced.

**BilledCustomerIdentification <BlldCstmrId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 15.4.2.1.10.4 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 316 |
| | **Description** <*Desc*> | [0..1] | Text | | 316 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 316 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 317 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 317 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 317 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 318 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 318 |
| | **Type** <*Tp*> | [0..1] | Text | | 318 |
| | **Description** <*Desc*> | [0..1] | Text | | 318 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 319 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 319 |

##### 15.4.2.1.10.4.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

##### 15.4.2.1.10.4.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

##### 15.4.2.1.10.4.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.4.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 317 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 317 |

##### 15.4.2.1.10.4.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

##### 15.4.2.1.10.4.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.10.4.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.4.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 318 |
| | **Description** <*Desc*> | [0..1] | Text | | 318 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 319 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 319 |

##### 15.4.2.1.10.4.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

##### 15.4.2.1.10.4.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.10.4.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.10.4.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

### 15.4.2.1.10.5 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 319 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 320 |

#### 15.4.2.1.10.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.5.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

#### 15.4.2.1.10.6 ServiceCategory <SvcCtgy>

*Presence:* [1..1]

*Definition:* Agreement under which or rules under which the transaction should be processed.

**ServiceCategory <SvcCtgy>** contains one of the following **ServiceCategory1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 320 |

#### 15.4.2.1.10.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Service category, as published in an external reason code list.

*Datatype:* "ExternalServiceCategory1Code" on page 3245

#### 15.4.2.1.10.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Service category, in a proprietary form.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 15.4.2.1.10.7 ServiceItemTotals <SvcItmTtls>

*Presence:* [0..*]

*Definition:* Totals related to the invoice.

**ServiceItemTotals <SvcItmTtls>** contains the following **ServiceItemTotals12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 321 |
| | **Description** <*Desc*> | [0..1] | Text | | 321 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 321 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 322 |
| | **Tax** <*Tax*> | [0..*] | | | 322 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 323 |
| | **Description** <*Desc*> | [0..1] | Text | | 323 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 323 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 324 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 324 |
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 325 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 326 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 326 |

#### 15.4.2.1.10.7.1 ItemType <ItmTp>

*Presence:* [1..1]

*Definition:* Specifies a classification for the service items such as query, report, securities account, etc….

*Datatype:* "Max20AlphaNumericText" on page 3327

#### 15.4.2.1.10.7.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the service item.

*Datatype:* "Max350Text" on page 3328

#### 15.4.2.1.10.7.3 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Sum of total number units per service item.

*Datatype:* "Number" on page 3324

#### 15.4.2.1.10.7.4 UnitPrice <UnitPric>

*Presence:* [0..1]

*Definition:* Specifies the price per unit of the service item.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.7.5 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 323 |
| | **Description** <*Desc*> | [0..1] | Text | | 323 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 323 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 324 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 324 |
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |

#### 15.4.2.1.10.7.5.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.10.7.5.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.10.7.5.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.7.5.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 323 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 324 |

#### 15.4.2.1.10.7.5.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.7.5.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.10.7.5.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.7.5.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 325 |
| | **Description** <*Desc*> | [0..1] | Text | | 325 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 325 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 325 |

#### 15.4.2.1.10.7.5.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

#### 15.4.2.1.10.7.5.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.10.7.5.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.10.7.5.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.7.6 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 326 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 326 |

#### 15.4.2.1.10.7.6.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.7.6.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

### 15.4.2.1.10.8 ServiceItemCorrection <SvcItmCrrctn>

*Presence:* [0..*]

*Definition:* Correction applied to the invoice.

**ServiceItemCorrection <SvcItmCrrctn>** contains the following **ServiceItemTotals13** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ItemType** <*ItmTp*> | [1..1] | Text | | 327 |
| | **Description** <*Desc*> | [0..1] | Text | | 327 |
| | **CreditDebitIndicator** <*CdtDbtInd*> | [0..1] | CodeSet | | 328 |
| | **Quantity** <*Qty*> | [1..1] | Quantity | | 328 |
| | **UnitPrice** <*UnitPric*> | [0..1] | Amount | C1, C4 | 328 |
| | **Tax** <*Tax*> | [0..*] | | | 328 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 329 |
| | **Description** <*Desc*> | [0..1] | Text | | 329 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 329 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 330 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 330 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 331 |
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |
| | **TotalInvoiceAmount** <*TtlInvcAmt*> | [1..1] | | | 332 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 332 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 332 |

#### 15.4.2.1.10.8.1 ItemType <ItmTp>

*Presence:* [1..1]

*Definition:* Specifies a classification for the service items such as query, report, securities account, etc….

*Datatype:* "Max20AlphaNumericText" on page 3327

#### 15.4.2.1.10.8.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the service item.

*Datatype:* "Max350Text" on page 3328

#### 15.4.2.1.10.8.3 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Specifies whether the correction is a debit or credit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 15.4.2.1.10.8.4 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Sum of total number units per service item.

*Datatype:* "Number" on page 3324

#### 15.4.2.1.10.8.5 UnitPrice <UnitPric>

*Presence:* [0..1]

*Definition:* Specifies the price per unit of the service item.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.8.6 Tax <Tax>

*Presence:* [0..*]

*Definition:* Detailed information on tax applied.

**Tax <Tax>** contains the following **BillingTaxRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Rate** <*Rate*> | [1..1] | Rate | | 329 |
| | **Description** <*Desc*> | [0..1] | Text | | 329 |
| | **TaxableAmount** <*TaxblAmt*> | [1..1] | Amount | C1, C4 | 329 |
| | **TaxExemption** <*TaxXmptn*> | [0..*] | | | 330 |
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 330 |
| | **ChargesAndFees** <*ChrgsAndFees*> | [0..*] | | | 331 |
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |

#### 15.4.2.1.10.8.6.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Rate used to calculate the tax.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.10.8.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Name used to describe the tax (such as the national value added tax).

*Datatype:* "Max40Text" on page 3328

#### 15.4.2.1.10.8.6.3 TaxableAmount <TaxblAmt>

*Presence:* [1..1]

*Definition:* Amount subject to tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.8.6.4 TaxExemption <TaxXmptn>

*Presence:* [0..*]

*Definition:* Amount exempted from tax.

**TaxExemption <TaxXmptn>** contains the following **TaxExemption1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExemptedAmount** <*XmptdAmt*> | [1..1] | Amount | C1, C4 | 330 |
| | **Reason** <*Rsn*> | [0..1] | Text | | 330 |

#### 15.4.2.1.10.8.6.4.1 ExemptedAmount <XmptdAmt>

*Presence:* [1..1]

*Definition:* Amount exempted from tax.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.8.6.4.2 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Reason for the tax exemption.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.1.10.8.6.5 Amount <Amt>

*Presence:* [1..1]

*Definition:* Calculated tax amount.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.8.6.6 ChargesAndFees <ChrgsAndFees>

*Presence:* [0..*]

*Definition:* Further details on the charges and fees realted to the tax data.

**ChargesAndFees <ChrgsAndFees>** contains the following **BillingFeeRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [0..1] | Text | | 331 |
| | **Description** <*Desc*> | [0..1] | Text | | 331 |
| | **Rate** <*Rate*> | [0..1] | Rate | | 331 |
| | **Amount** <*Amt*> | [0..1] | Amount | C1, C4 | 331 |

#### 15.4.2.1.10.8.6.6.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the fees or charges.

*Datatype:* "Max4Text" on page 3329

#### 15.4.2.1.10.8.6.6.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Further details on the charges or fees

*Datatype:* "Max35Text" on page 3328

#### 15.4.2.1.10.8.6.6.3 Rate <Rate>

*Presence:* [0..1]

*Definition:* Rate used to calculate the charges or fees.

*Datatype:* "PercentageRate" on page 3325

#### 15.4.2.1.10.8.6.6.4 Amount <Amt>

*Presence:* [0..1]

*Definition:* Amount of money asked or paid for the charges or fees.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.8.7 TotalInvoiceAmount <TtlInvcAmt>

*Presence:* [1..1]

*Definition:* Total amount of the invoice, being the sum of total invoice lines amounts, total invoice adjustment amount (discounts, allowances and charges) and total tax amounts.

**TotalInvoiceAmount <TtlInvcAmt>** contains the following **AmountAndForeignExchange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C4 | 332 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 332 |

#### 15.4.2.1.10.8.7.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

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

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

#### 15.4.2.1.10.8.7.2 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms24" on page 2955 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

### 15.4.2.2 CancellationReport <CxlRpt>

*Presence:* [1..1]

*Definition:* Report on cancelled billing data.

**CancellationReport <CxlRpt>** contains the following **BillingCancellationReport3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegulatoryData** <*RgltryData*> | [0..1] | | | 333 |
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 334 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 335 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 336 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 337 |
| | **Service** <*Svc*> | [0..1] | | | 337 |
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 337 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 338 |
| | **InvoiceDate** <*InvcDt*> | [1..1] | Date | | 338 |
| | **BillingIdentification** <*BllgId*> | [1..1] | Text | | 338 |
| | **BillingPeriod** <*BllgPrd*> | [1..1] | ± | | 338 |
| | **CancellationReason** <*CxlRsn*> | [1..1] | | | 338 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 339 |

#### 15.4.2.2.1 RegulatoryData <RgltryData>

*Presence:* [0..1]

*Definition:* Information about legal and regulatory data exchanged between invoicing and paying party.

**RegulatoryData <RgltryData>** contains the following **InvoiceLegalIssue5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Invoicer** <*Invcr*> | [1..1] | ± | | 334 |
| | **Invoicee** <*Invcee*> | [1..1] | ± | | 335 |
| | **InvoiceLegalStatement** <*InvcLglStmt*> | [0..1] | Text | | 336 |
| | **PaymentMethod** <*PmtMtd*> | [0..1] | | | 337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 337 |

#### 15.4.2.2.1.1 Invoicer <Invcr>

*Presence:* [1..1]

*Definition:* Identification of the organisation issuing the invoice, when it is different from the creditor or ultimate creditor.

**Invoicer <Invcr>** contains the following elements (see "PartyIdentification272" on page 3068 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3068 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 3069 |
| | Identification <*Id*> | [0..1] | | | 3069 |
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |
| | CountryOfResidence <*CtryOfRes*> | [0..1] | CodeSet | C3 | 3075 |
| | ContactDetails <*CtctDtls*> | [0..1] | ± | | 3075 |

#### 15.4.2.2.1.2 Invoicee <Invcee>

*Presence:* [1..1]

*Definition:* Identification of the party to whom an invoice is issued, when it is different from the debtor or ultimate debtor.

**Invoicee <Invcee>** contains the following elements (see "PartyIdentification272" on page 3068 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3068 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 3069 |
| | Identification <*Id*> | [0..1] | | | 3069 |
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |
| | CountryOfResidence <*CtryOfRes*> | [0..1] | CodeSet | C3 | 3075 |
| | ContactDetails <*CtctDtls*> | [0..1] | ± | | 3075 |

#### 15.4.2.2.1.3 InvoiceLegalStatement <InvcLglStmt>

*Presence:* [0..1]

*Definition:* Additional information, in free text form, to complement the structured remittance information.

*Datatype:* "Max210Text" on page 3327

#### 15.4.2.2.1.4 PaymentMethod <PmtMtd>

*Presence:* [0..1]

*Definition:* Method of payment for the remittance of the CSD or NCB to the invoicing party.

**PaymentMethod <PmtMtd>** contains one of the following **PaymentMethod3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 337 |

##### 15.4.2.2.1.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Method of payment for the remittance of the CSD or NCB to the invoicing party, in a coded form.

*Datatype:* "ExternalPaymentMethode1Code" on page 3243

##### 15.4.2.2.1.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Method of payment for the remittance of the CSD or the NCB to the invoicing party, in a proprietary free text format.

*Datatype:* "Max210Text" on page 3327

### 15.4.2.2.2 Service <Svc>

*Presence:* [0..1]

*Definition:* Identification of the service or system for which the billing cancellation is provided.

**Service <Svc>** contains the following **SystemAndCurrency1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemIdentification** <*SysId*> | [1..1] | ± | | 337 |
| | **SystemCurrency** <*SysCcy*> | [0..1] | CodeSet | C1 | 338 |

#### 15.4.2.2.2.1 SystemIdentification <SysId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the system, as assigned by the system administrator.

**SystemIdentification <SysId>** contains one of the following elements (see "SystemIdentification2Choice" on page 3203 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketInfrastructureIdentification <*MktInfrstrctrId*> | [1..1] | ± | | 3203 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3203 |

#### 15.4.2.2.2 SystemCurrency <SysCcy>

*Presence:* [0..1]

*Definition:* Currency which may be processed by the system. A system may process transactions in a single currency or in multiple currencies.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**Constraints**

- **ActiveCurrency**

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

### 15.4.2.2.3 InvoiceDate <InvcDt>

*Presence:* [1..1]

*Definition:* Date at which the billing report was created.

*Datatype:* "ISODate" on page 3319

### 15.4.2.2.4 BillingIdentification <BllgId>

*Presence:* [1..1]

*Definition:* Identification of the billing report.

*Datatype:* "Max35Text" on page 3328

### 15.4.2.2.5 BillingPeriod <BllgPrd>

*Presence:* [1..1]

*Definition:* Date period which for which the report data is valid.

**BillingPeriod <BllgPrd>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

### 15.4.2.2.6 CancellationReason <CxlRsn>

*Presence:* [1..1]

*Definition:* Reason why requested billing information is cancelled.

**CancellationReason <CxlRsn>** contains one of the following **CancellationReason16Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | Text | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 339 |

#### 15.4.2.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the cancellation request, in a coded form.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 15.4.2.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the cancellation request, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

### 15.4.2.3 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Indicates that an operational error has been issued during the processing of the related request.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 340 |
| | **Description** <*Desc*> | [0..1] | Text | | 340 |

#### 15.4.2.3.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 340 |

#### 15.4.2.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 15.4.2.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

### 15.4.2.3.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 15.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 16 camt.078.001.02 IntraBalanceMovementQueryV02

## 16.1 MessageDefinition Functionality

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

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

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

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

Outline

The IntraBalanceMovementQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account owner (or the instructing party acting on its behalf).

B. QueryDefinition

   Defines the intra-balance movement instruction query criteria.

C. SupplementaryData

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

# 16.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntQry*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 346 |
| | **Identification** <*Id*> | [1..1] | Text | | 346 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 347 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 347 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 347 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 347 |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 348 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 352 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 352 |
| | **References** <*Refs*> | [0..*] | | | 356 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 356 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 356 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 356 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 356 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 357 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 357 |
| | **Status** <*Sts*> | [0..1] | | | 357 |
| | **Type** <*Tp*> | [1..1] | | | 358 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 358 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 358 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 358 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 359 |
| {Or | **Date** <*Dt*> | [1..1] | | | 359 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 359 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 360 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 360 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 360 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 360 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 360 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 360 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 361 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 361 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 361 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 361 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 361 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 361 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 362 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 362 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 362 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 362 |
| | **BalanceType** <*BalTp*> | [0..*] | | C5 | 363 |
| | **BalanceFrom** <*BalFr*> | [0..1] | | | 364 |
| | **Type** <*Tp*> | [1..1] | | | 365 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 365 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 365 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 366 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 366 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 366 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 366 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 367 |
| | **BalanceTo** <*BalTo*> | [0..1] | | | 367 |
| | **Type** <*Tp*> | [1..1] | | | 367 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 368 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 368 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 368 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 368 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 369 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 369 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 369 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..*] | ± | | 370 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 370 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 370 |
| | **SettlementCurrency** <*SttlmCcy*> | [0..*] | CodeSet | C2 | 371 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 371 |
| {Or | **Date** <*Dt*> | [1..1] | | | 372 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 372 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 372 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 373 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 373 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 373 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 373 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 373 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 373 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 374 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 374 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 374 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 374 |
| {Or | **Date** <*Dt*> | [1..1] | | | 375 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 375 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 375 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 376 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 376 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 376 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 376 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 376 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 376 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 377 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 377 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 377 |
| | **Priority** <*Prty*> | [0..*] | ± | | 377 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 377 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 378 |
| {Or | **Date** <*Dt*> | [1..1] | | | 378 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 378 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 379 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 379 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 379 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 379 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 379 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 379 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 380 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 380 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 380 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 380 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C10 | 380 |

# 16.3 Constraints

**C1 ActiveCurrency**

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

**C2 ActiveOrHistoricCurrency**

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

**C3 AdditionalReasonInforrmationRule**

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

**C4 AnyBIC**

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

**C5 BalanceFromToRule**

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

**C6 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C7 Country**

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

**C8 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C9 IBAN**

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

**C10 SupplementaryDataRule**

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

# 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 16.4.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 346 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 347 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 347 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 347 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 347 |

### 16.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 16.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 16.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 16.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 16.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 16.4.2 QueryDefinition <QryDef>

*Presence:* [1..1]

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

**QueryDefinition <QryDef>** contains the following **IntraBalanceQueryDefinition11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 352 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 352 |
| | **References** <*Refs*> | [0..*] | | | 356 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 356 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 356 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 356 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 356 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 357 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 357 |
| | **Status** <*Sts*> | [0..1] | | | 357 |
| | **Type** <*Tp*> | [1..1] | | | 358 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 358 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 358 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 358 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 359 |
| {Or | **Date** <*Dt*> | [1..1] | | | 359 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 359 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 360 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 360 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 360 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 360 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 360 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 360 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 361 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 361 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 361 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 361 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 361 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 361 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 362 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 362 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 362 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 362 |
| | **BalanceType** <*BalTp*> | [0..*] | | C5 | 363 |
| | **BalanceFrom** <*BalFr*> | [0..1] | | | 364 |
| | **Type** <*Tp*> | [1..1] | | | 365 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 365 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 365 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 366 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 366 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 366 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 366 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 367 |
| | **BalanceTo** <*BalTo*> | [0..1] | | | 367 |
| | **Type** <*Tp*> | [1..1] | | | 367 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 368 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 368 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 368 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 368 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 369 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 369 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 369 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..*] | ± | | 370 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 370 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 370 |
| | **SettlementCurrency** <*SttlmCcy*> | [0..*] | CodeSet | C2 | 371 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 371 |
| {Or | **Date** <*Dt*> | [1..1] | | | 372 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 372 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 372 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 373 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 373 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 373 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 373 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 373 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 373 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 374 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 374 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 374 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 374 |
| {Or | **Date** <*Dt*> | [1..1] | | | 375 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 375 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 375 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 376 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 376 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 376 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 376 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 376 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 376 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 377 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 377 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 377 |
| | **Priority** <*Prty*> | [0..*] | ± | | 377 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 377 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 378 |
| {Or | **Date** <*Dt*> | [1..1] | | | 378 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 378 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 379 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 379 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 379 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 379 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 379 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 379 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 380 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 380 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 380 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 380 |

### 16.4.2.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

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

### 16.4.2.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

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

**SearchCriteria <SchCrit>** contains the following **IntraBalanceQueryCriteria11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **References** <*Refs*> | [0..*] | | | 356 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 356 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 356 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 356 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 356 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 357 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 357 |
| | **Status** <*Sts*> | [0..1] | | | 357 |
| | **Type** <*Tp*> | [1..1] | | | 358 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 358 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 358 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 358 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 359 |
| {Or | **Date** <*Dt*> | [1..1] | | | 359 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 359 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 360 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 360 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 360 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 360 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 360 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 360 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 361 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 361 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 361 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 361 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 361 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 361 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 362 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 362 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 362 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 362 |
| | **BalanceType** <*BalTp*> | [0..*] | | C5 | 363 |
| | **BalanceFrom** <*BalFr*> | [0..1] | | | 364 |
| | **Type** <*Tp*> | [1..1] | | | 365 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 365 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 365 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 366 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 366 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 366 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 366 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 367 |
| | **BalanceTo** <*BalTo*> | [0..1] | | | 367 |
| | **Type** <*Tp*> | [1..1] | | | 367 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 368 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 368 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 368 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 368 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 369 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 369 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 369 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..*] | ± | | 370 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 370 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 370 |
| | **SettlementCurrency** <*SttlmCcy*> | [0..*] | CodeSet | C2 | 371 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 371 |
| {Or | **Date** <*Dt*> | [1..1] | | | 372 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 372 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 372 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 373 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 373 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 373 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 373 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 373 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 373 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 374 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 374 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 374 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 374 |
| {Or | **Date** <*Dt*> | [1..1] | | | 375 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 375 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 375 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 376 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 376 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 376 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 376 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 376 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 376 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 377 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 377 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 377 |
| | **Priority** <*Prty*> | [0..*] | ± | | 377 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 377 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 378 |
| {Or | **Date** <*Dt*> | [1..1] | | | 378 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 378 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 379 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 379 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 379 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 379 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 379 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 379 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 380 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 380 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 380 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 380 |

### 16.4.2.2.1 References <Refs>

*Presence:* [0..*]

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

**References <Refs>** contains one of the following **References36Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 356 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 356 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 356 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 356 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 357 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 357 |

#### 16.4.2.2.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 16.4.2.2.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 16.4.2.2.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 16.4.2.2.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 16.4.2.2.1.5 PoolIdentification <PoolId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 16.4.2.2.1.6 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

### 16.4.2.2.2 Status <Sts>

*Presence:* [0..1]

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

**Status <Sts>** contains the following **IntraBalanceQueryStatus3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 358 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 358 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 358 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 358 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 359 |
| {Or | **Date** <*Dt*> | [1..1] | | | 359 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 359 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 360 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 360 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 360 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 360 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 360 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 360 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 361 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 361 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 361 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 361 |

#### 16.4.2.2.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Defines the status type of query criteria.

**Type <Tp>** contains the following **IntraBalanceStatusType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 358 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 358 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 358 |

##### 16.4.2.2.2.1.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus68Choice" on page 3145 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3145 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3145 |

##### 16.4.2.2.2.1.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

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

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus26Choice" on page 3129 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3130 |

##### 16.4.2.2.2.1.3 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C3 "AdditionalReasonInforrmationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

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

#### 16.4.2.2.2.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Specified date period of the status.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 359 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 359 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 360 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 360 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 360 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 360 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 360 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 360 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 361 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 361 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 361 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 361 |

##### 16.4.2.2.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 359 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 360 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 360 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 360 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 360 |

###### 16.4.2.2.2.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.2.2.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.2.2.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 16.4.2.2.2.2.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.2.2.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 16.4.2.2.2.2.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 360 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 361 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 361 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 361 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 361 |

#### 16.4.2.2.2.2.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.2.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.2.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 16.4.2.2.2.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.2.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

### 16.4.2.2.3 CashAccount <CshAcct>

*Presence:* [0..*]

*Definition:* Account in which cash is maintained.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 361 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 362 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 362 |

#### 16.4.2.2.3.1 Equal <EQ>

*Presence:* [1..1]

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

**Equal <EQ>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 16.4.2.2.3.2 ContainText <CTTxt>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 16.4.2.2.3.3 NotContainText <NCTTxt>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on a pattern that cannot be contained in the account identification.

*Datatype:* "Max35Text" on page 3328

### 16.4.2.2.4 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 16.4.2.2.5 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

### 16.4.2.2.6 BalanceType <BalTp>

*Presence:* [0..*]

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

*Impacted by:* C5 "BalanceFromToRule"

**BalanceType <BalTp>** contains the following **IntraBalanceType3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceFrom** <*BalFr*> | [0..1] | | | 364 |
| | **Type** <*Tp*> | [1..1] | | | 365 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 365 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 365 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 366 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 366 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 366 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 366 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 367 |
| | **BalanceTo** <*BalTo*> | [0..1] | | | 367 |
| | **Type** <*Tp*> | [1..1] | | | 367 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 368 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 368 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 368 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 368 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 369 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 369 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 369 |

**Constraints**

- **BalanceFromToRule**

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

#### 16.4.2.2.6.1 BalanceFrom <BalFr>

*Presence:* [0..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 365 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 365 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 365 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 366 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 366 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 366 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 366 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 367 |

#### 16.4.2.2.6.1.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 365 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 365 |

##### 16.4.2.2.6.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 16.4.2.2.6.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 16.4.2.2.6.1.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 366 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 366 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 366 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 367 |

##### 16.4.2.2.6.1.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

##### 16.4.2.2.6.1.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

##### 16.4.2.2.6.1.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 16.4.2.2.6.1.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 16.4.2.2.6.2 BalanceTo <BalTo>

*Presence:* [0..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 367 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 368 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 368 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 368 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 368 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 369 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 369 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 369 |

#### 16.4.2.2.6.2.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

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

#### 16.4.2.2.6.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 16.4.2.2.6.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 16.4.2.2.6.2.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 368 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 369 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 369 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 369 |

#### 16.4.2.2.6.2.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 16.4.2.2.6.2.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 16.4.2.2.6.2.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 16.4.2.2.6.2.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 16.4.2.2.7 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..*]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 16.4.2.2.8 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 16.4.2.2.9 SettledAmount <SttldAmt>

*Presence:* [0..1]

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

**SettledAmount <SttldAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 16.4.2.2.10 SettlementCurrency <SttlmCcy>

*Presence:* [0..*]

*Definition:* Currency in which the instructed amount is expressed.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

#### 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.

### 16.4.2.2.11 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the amount of money is intended to be moved.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 372 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 372 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 372 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 373 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 373 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 373 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 373 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 373 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 373 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 374 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 374 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 374 |

#### 16.4.2.2.11.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 372 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 372 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 373 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 373 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 373 |

##### 16.4.2.2.11.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

##### 16.4.2.2.11.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.11.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 16.4.2.2.11.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.11.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 16.4.2.2.11.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 373 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 373 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 374 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 374 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 374 |

#### 16.4.2.2.11.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.11.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.11.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 16.4.2.2.11.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.11.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

### 16.4.2.2.12 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the amount of money is moved.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 375 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 375 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 375 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 376 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 376 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 376 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 376 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 376 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 376 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 377 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 377 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 377 |

#### 16.4.2.2.12.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 375 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 375 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 376 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 376 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 376 |

##### 16.4.2.2.12.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

##### 16.4.2.2.12.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.12.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 16.4.2.2.12.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.12.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 16.4.2.2.12.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 376 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 376 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 377 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 377 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 377 |

#### 16.4.2.2.12.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.12.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.12.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 16.4.2.2.12.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.12.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

### 16.4.2.2.13 Priority <Prty>

*Presence:* [0..*]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 16.4.2.2.14 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 16.4.2.2.15 CreationDateTime <CreDtTm>

*Presence:* [0..1]

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

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 378 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 378 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 379 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 379 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 379 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 379 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 379 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 379 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 380 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 380 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 380 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 380 |

#### 16.4.2.2.15.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 378 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 379 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 379 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 379 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 379 |

##### 16.4.2.2.15.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.15.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.15.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 16.4.2.2.15.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 16.4.2.2.15.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 16.4.2.2.15.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 379 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 380 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 380 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 380 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 380 |

#### 16.4.2.2.15.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.15.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.15.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 16.4.2.2.15.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 16.4.2.2.15.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

## 16.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 17 camt.079.001.02 IntraBalanceMovementQueryResponseV02

## 17.1 MessageDefinition Functionality

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

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

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

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

Outline

The IntraBalanceMovementQueryResponseV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. Pagination

   Pagination of the message.

C. ReportGeneralDetails

   General characteristics related to the report information.

D. ReportOrError

   Provides information on report or error resulting from the originating query message.

# 17.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <IntraBalMvmntQryRspn>* | [1..1] | | C3, C4, C18, C19 | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 387 |
| | **Identification** <*Id*> | [1..1] | Text | | 387 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 387 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 388 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 388 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 388 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 389 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C20 | 389 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 390 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 390 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 390 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 390 |
| | **ReportOrError** <*RptOrErr*> | [0..1] | | | 390 |
| {Or | **Movements** <*Mvmnts*> | [1..*] | | C8, C9, C10, C22 | 393 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 396 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 397 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 397 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 398 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 398 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 399 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 399 |
| | **Movement** <*Mvmnt*> | [1..*] | | C16 | 400 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 403 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 403 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 404 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 404 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 404 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 405 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 405 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 406 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 406 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 406 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 406 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 406 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 406 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 407 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 409 |
| | **Type** <*Tp*> | [1..1] | | | 409 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 410 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 412 |
| | **Type** <*Tp*> | [1..1] | | | 412 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 413 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 414 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 414 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 415 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 415 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 415 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 415 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 416 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 416 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 416 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C24 | 417 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C21 | 417 |
| | **Reference** <*Ref*> | [1..1] | | | 418 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 419 |
| | **Priority** <*Prty*> | [0..1] | ± | | 420 |
| | **MessageOoriginator** <*MsgOrgtr*> | [0..1] | ± | | 420 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 420 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 420 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C23 | 420 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 421 |
| | **Error** <*Err*> | [1..1] | | | 421 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 421 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 421 |
| | **Description** <*Desc*> | [0..1] | Text | | 422 |

# 17.3 Constraints

**C1 ActiveCurrency**

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

**C2 ActiveOrHistoricCurrency**

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

**C3 ActivityIndicatorNoRule**

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

*This constraint is defined at the MessageDefinition level.*

**C4 ActivityIndicatorYesRule**

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

*This constraint is defined at the MessageDefinition level.*

**C5 AdditionalReasonInforrmationRule**

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

**C6 AnyBIC**

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

**C7 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 CashAccountOwnerRule**

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

**C9 CashAccountRule**

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

**C10 CashAccountServicerRule**

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

**C11 Country**

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

**C12 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C13 IBAN**

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

**C14 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C15 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C16 NoAccountOwnerTransactionIdentificationRule**

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

**C17 PendingToFailingRule**

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

**C18 QueryTypeFullRule**

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

*This constraint is defined at the MessageDefinition level.*

**C19 QueryTypeStatusRule**

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

*This constraint is defined at the MessageDefinition level.*

**C20 ReportIdentificationRule**

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

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

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

**C21 ShortLongNumberRule**

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

**C22 StatusAndReasonRule**

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

**C23 SupplementaryDataRule**

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

**C24 WithLinkageRule**

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

# 17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 17.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 387 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 387 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 388 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 388 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 388 |

### 17.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 17.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 17.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 17.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 17.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 17.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 17.4.3 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

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

*Impacted by:* C20 "ReportIdentificationRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **MovementReport1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 390 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 390 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 390 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 390 |

**Constraints**

- **ReportIdentificationRule**

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

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

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

#### 17.4.3.1 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.3.2 ReportIdentification <RptId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.3.3 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

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

#### 17.4.3.4 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

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

### 17.4.4 ReportOrError <RptOrErr>

*Presence:* [0..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **IntraBalanceOrOperationalError11Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Movements** <*Mvmnts*> | [1..*] | | C8, C9, C10, C22 | 393 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 396 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 397 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 397 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 398 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 398 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 399 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 399 |
| | **Movement** <*Mvmnt*> | [1..*] | | C16 | 400 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 403 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 403 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 404 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 404 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 404 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 405 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 405 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 406 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 406 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 406 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 406 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 406 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 406 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 407 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 409 |
| | **Type** <*Tp*> | [1..1] | | | 409 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 410 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 412 |
| | **Type** <*Tp*> | [1..1] | | | 412 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 413 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 414 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 414 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 415 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 415 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 415 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 415 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 416 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 416 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 416 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C24 | 417 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C21 | 417 |
| | **Reference** <*Ref*> | [1..1] | | | 418 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 419 |
| | **Priority** <*Prty*> | [0..1] | ± | | 420 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 420 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 420 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 420 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C23 | 420 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 421 |
| | **Error** <*Err*> | [1..1] | | | 421 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 421 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 421 |
| | **Description** <*Desc*> | [0..1] | Text | | 422 |

### 17.4.4.1 Movements <Mvmnts>

*Presence:* [1..*]

*Definition:* Identifies the transactions.

*Impacted by:* C8 "CashAccountOwnerRule", C9 "CashAccountRule", C10 "CashAccountServicerRule", C22 "StatusAndReasonRule"

**Movements <Mvmnts>** contains the following **IntraBalanceMovements4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 396 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 397 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 397 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 398 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 398 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 399 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 399 |
| | **Movement** <*Mvmnt*> | [1..*] | | C16 | 400 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 403 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 403 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 404 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 404 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 404 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 405 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 405 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 406 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 406 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 406 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 406 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 406 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 406 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 407 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 409 |
| | **Type** <*Tp*> | [1..1] | | | 409 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 410 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 412 |
| | **Type** <*Tp*> | [1..1] | | | 412 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 413 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 414 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 414 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 415 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 415 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 415 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 415 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 416 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 416 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 416 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C24 | 417 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C21 | 417 |
| | **Reference** <*Ref*> | [1..1] | | | 418 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 419 |
| | **Priority** <*Prty*> | [0..1] | ± | | 420 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 420 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 420 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 420 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C23 | 420 |

**Constraints**

- **CashAccountOwnerRule**

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

- **CashAccountRule**

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

- **CashAccountServicerRule**

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

- **StatusAndReasonRule**

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

#### 17.4.4.1.1 CashAccount <CshAcct>

*Presence:* [0..1]

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

*Impacted by:* C15 "IdentificationOrProxyPresenceRule", C14 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

#### 17.4.4.1.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 17.4.4.1.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

### 17.4.4.1.4 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

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

**StatusAndReason <StsAndRsn>** contains the following **IntraBalanceStatusAndReason2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 398 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 399 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 399 |

#### 17.4.4.1.4.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus67Choice" on page 3137 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rejected <*Rjctd*> | [1..1] | ± | | 3138 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3138 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3138 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3139 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3139 |

#### 17.4.4.1.4.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

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

*Impacted by:* C17 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus16Choice" on page 3140 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3140 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3141 |
| Or | Failing <*Flng*> | [1..1] | | | 3141 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3142 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3142 |

**Constraints**

- **PendingToFailingRule**

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

#### 17.4.4.1.4.3 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C5 "AdditionalReasonInforrmationRule"

**Settled <SttId>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

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

### 17.4.4.1.5 Movement <Mvmnt>

*Presence:* [1..*]

*Definition:* Further details on the individual intrabalance movement transaction.

*Impacted by:* C16 "NoAccountOwnerTransactionIdentificationRule"

**Movement <Mvmnt>** contains the following **IntraBalanceMovement7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C15, C14 | 403 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 403 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 404 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 404 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 404 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 405 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 405 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 406 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 406 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 406 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 406 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 406 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 406 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 407 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 409 |
| | **Type** <*Tp*> | [1..1] | | | 409 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 410 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 412 |
| | **Type** <*Tp*> | [1..1] | | | 412 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 413 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 414 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 414 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 415 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 415 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 415 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 415 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 416 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 416 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 416 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C24 | 417 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C21 | 417 |
| | **Reference** <*Ref*> | [1..1] | | | 418 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 419 |
| | **Priority** <*Prty*> | [0..1] | ± | | 420 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 420 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 420 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 420 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C23 | 420 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

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

#### 17.4.4.1.5.1 CashAccount <CshAcct>

*Presence:* [0..1]

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

*Impacted by:* C15 "IdentificationOrProxyPresenceRule", C14 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

#### 17.4.4.1.5.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 17.4.4.1.5.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 17.4.4.1.5.4 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

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

**StatusAndReason <StsAndRsn>** contains the following **IntraBalanceStatusAndReason2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 404 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C17 | 405 |
| | **Settled** <*Sttld*> | [0..1] | ± | C5 | 405 |

##### 17.4.4.1.5.4.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus67Choice" on page 3137 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rejected <*Rjctd*> | [1..1] | ± | | 3138 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3138 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3138 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3139 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3139 |

#### 17.4.4.1.5.4.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

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

*Impacted by:* C17 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus16Choice" on page 3140 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3140 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3141 |
| Or | Failing <*Flng*> | [1..1] | | | 3141 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3142 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3142 |

**Constraints**

- **PendingToFailingRule**

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

#### 17.4.4.1.5.4.3 Settled <SttId>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C5 "AdditionalReasonInforrmationRule"

**Settled <SttlId>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

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

#### 17.4.4.1.5.5 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.6 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.7 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.8 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.9 PoolIdentification <PoolId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.10 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.11 MovementDetails <MvmntDtls>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

**MovementDetails <MvmntDtls>** contains the following **IntraBalanceMovement6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 409 |
| | **Type** <*Tp*> | [1..1] | | | 409 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 410 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 412 |
| | **Type** <*Tp*> | [1..1] | | | 412 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 413 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 414 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 414 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 415 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 415 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 415 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 415 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 416 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 416 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 416 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C24 | 417 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C21 | 417 |
| | **Reference** <*Ref*> | [1..1] | | | 418 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 419 |
| | **Priority** <*Prty*> | [0..1] | ± | | 420 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 420 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 420 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 420 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C23 | 420 |

#### 17.4.4.1.5.11.1 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 409 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 410 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |

##### 17.4.4.1.5.11.1.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 410 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 410 |

#### 17.4.4.1.5.11.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 17.4.4.1.5.11.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 17.4.4.1.5.11.1.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 410 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 411 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 411 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 411 |

#### 17.4.4.1.5.11.1.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 17.4.4.1.5.11.1.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 17.4.4.1.5.11.1.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 17.4.4.1.5.11.1.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 17.4.4.1.5.11.2 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 412 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 413 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |

#### 17.4.4.1.5.11.2.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 412 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 412 |

#### 17.4.4.1.5.11.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 17.4.4.1.5.11.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 17.4.4.1.5.11.2.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 413 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 413 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 414 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 414 |

##### 17.4.4.1.5.11.2.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

##### 17.4.4.1.5.11.2.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 17.4.4.1.5.11.2.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 17.4.4.1.5.11.2.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 17.4.4.1.5.11.3 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

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

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 17.4.4.1.5.11.4 SettledAmount <SttldAmt>

*Presence:* [0..1]

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

**SettledAmount <SttldAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 17.4.4.1.5.11.5 PreviouslySettledAmount <PrevslySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevslySttldAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 17.4.4.1.5.11.6 RemainingSettlementAmount <RmngSttlmAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingSettlementAmount <RmngSttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 17.4.4.1.5.11.7 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is intended to be moved.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 17.4.4.1.5.11.8 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the amount of money is moved.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 17.4.4.1.5.11.9 StatusDate <StsDt>

*Presence:* [0..1]

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

*Datatype:* "ISODateTime" on page 3320

#### 17.4.4.1.5.11.10 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 17.4.4.1.5.11.11 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C24 | 417 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C21 | 417 |
| | **Reference** <*Ref*> | [1..1] | | | 418 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 419 |

### 17.4.4.1.5.11.11.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

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

*Impacted by:* C24 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

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

### 17.4.4.1.5.11.11.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C21 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

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

#### 17.4.4.1.5.11.11.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 418 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 418 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 419 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 419 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 419 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 419 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 419 |

##### 17.4.4.1.5.11.11.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

##### 17.4.4.1.5.11.11.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.11.11.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.11.11.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.11.11.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.11.11.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.1.5.11.11.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

### 17.4.4.1.5.11.11.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

#### 17.4.4.1.5.11.12 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 17.4.4.1.5.11.13 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 17.4.4.1.5.11.14 CreationDateTime <CreDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

#### 17.4.4.1.5.11.15 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

#### 17.4.4.1.5.11.16 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C23 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

## 17.4.4.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 421 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 421 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 421 |
| | **Description** <*Desc*> | [0..1] | Text | | 422 |

### 17.4.4.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 421 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 421 |

#### 17.4.4.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 17.4.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 17.4.4.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

# 18 camt.080.001.02 IntraBalanceMovementModificationQueryV02

## 18.1 MessageDefinition Functionality

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

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

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

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

Outline

The IntraBalanceMovementModificationQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account owner (or the instructing party acting on its behalf).

B. QueryDefinition

   Defines the intra-balance movement modification query criteria.

C. SupplementaryData

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

# 18.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntModQry*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 425 |
| | **Identification** <*Id*> | [1..1] | Text | | 426 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 426 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 426 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 427 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 427 |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 427 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 428 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 429 |
| | **ModificationRequestIdentification** <*ModReqId*> | [0..*] | Text | | 429 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 430 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 430 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 430 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 430 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 430 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 431 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 431 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 431 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 434 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 434 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C5 | 435 |

# 18.3 Constraints

**C1 AnyBIC**

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

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 Country**

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

**C4 IBAN**

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

**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.

# 18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 18.4.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 426 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 426 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 426 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 427 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 427 |

### 18.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 18.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 18.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

#### 18.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 18.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 18.4.2 QueryDefinition <QryDef>

*Presence:* [1..1]

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

**QueryDefinition <QryDef>** contains the following **IntraBalanceQueryDefinition12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 428 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 429 |
| | **ModificationRequestIdentification** <*ModReqId*> | [0..*] | Text | | 429 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 430 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 430 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 430 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 430 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 430 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 431 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 431 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 431 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 434 |

### 18.4.2.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

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

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

## 18.4.2.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

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

**SearchCriteria <SchCrit>** contains the following **IntraBalanceQueryCriteria12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ModificationRequestIdentification** <*ModReqId*> | [0..*] | Text | | 429 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 430 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 430 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 430 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 430 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 430 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 431 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 431 |
| | **MessageOoriginator** <*MsgOrgtr*> | [0..*] | ± | | 431 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 434 |

### 18.4.2.2.1 ModificationRequestIdentification <ModReqId>

*Presence:* [0..*]

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

*Datatype:* "Max35Text" on page 3328

#### 18.4.2.2.2 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ModificationProcessingStatus9Choice" on page 3175 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3175 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3175 |

#### 18.4.2.2.3 CashAccount <CshAcct>

*Presence:* [0..*]

*Definition:* Account in which cash is maintained.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 430 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 430 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 430 |

##### 18.4.2.2.3.1 Equal <EQ>

*Presence:* [1..1]

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

**Equal <EQ>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

##### 18.4.2.2.3.2 ContainText <CTTxt>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

##### 18.4.2.2.3.3 NotContainText <NCTTxt>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on a pattern that cannot be contained in the account identification.

*Datatype:* "Max35Text" on page 3328

#### 18.4.2.2.4 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 18.4.2.2.5 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 18.4.2.2.6 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 18.4.2.2.7 CreationDateTime <CreDtTm>

*Presence:* [0..1]

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

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 434 |

#### 18.4.2.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 433 |

#### 18.4.2.2.7.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 18.4.2.2.7.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 18.4.2.2.7.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 18.4.2.2.7.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 18.4.2.2.7.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 18.4.2.2.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 434 |

#### 18.4.2.2.7.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 18.4.2.2.7.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 18.4.2.2.7.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 18.4.2.2.7.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 18.4.2.2.7.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

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

*Datatype:* "ISODateTime" on page 3320

## 18.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 19 camt.081.001.02 IntraBalanceMovementModificationReportV02

## 19.1 MessageDefinition Functionality

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

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

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

Outline

The IntraBalanceMovementModificationReportV02 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. Pagination

   Pagination of the message.

C. ReportGeneralDetails

   General characteristics related to the report information.

D. ReportOrError

   Provides information on report or error resulting from the originating query message.

E. SupplementaryData

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

# 19.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <IntraBalMvmntModRpt>* | [1..1] | | C3, C4, C21, C22 | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 442 |
| | **Identification** <*Id*> | [1..1] | Text | | 442 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 443 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 443 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 443 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 443 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 444 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C23 | 444 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 445 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 445 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 445 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 445 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 445 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 446 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 446 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 446 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 446 |
| | **ReportOrError** <*RptOrErr*> | [0..1] | | | 447 |
| {Or | **Modifications** <*Mods*> | [1..*] | | C10, C11, C12, C20 | 450 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 453 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 454 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 454 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 454 |
| | **Modification** <*Mod*> | [1..*] | | | 455 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 457 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 458 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 458 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 459 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 459 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 460 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C18, C19 | 460 |
| | **Reference** <*Ref*> | [1..1] | | | 462 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 462 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 462 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 462 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 462 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 463 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 463 |
| | **Priority** <*Prty*> | [0..1] | ± | | 463 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 463 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 463 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 464 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 464 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C26 | 464 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C24 | 465 |
| | **Reference** <*Ref*> | [1..1] | | | 465 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 467 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 467 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 469 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 469 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 469 |
| | **Type** <*Tp*> | [1..1] | | | 469 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 470 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 472 |
| | **Type** <*Tp*> | [1..1] | | | 472 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 473 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 474 |
| | **Priority** <*Prty*> | [0..1] | ± | | 474 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 475 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 475 |
| | **Error** <*Err*> | [1..1] | | | 475 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 475 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 475 |
| | **Description** <*Desc*> | [0..1] | Text | | 476 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C25 | 476 |

# 19.3 Constraints

**C1 ActiveCurrency**

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

**C2 ActiveOrHistoricCurrency**

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

**C3 ActivityIndicatorNoRule**

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

*This constraint is defined at the MessageDefinition level.*

**C4 ActivityIndicatorYesRule**

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

*This constraint is defined at the MessageDefinition level.*

**C5 AdditionalDetailsRule**

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

**C6 AdditionalReasonInforrmationRule**

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

**C7 AnyBIC**

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

**C8 BalanceFromToRule**

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

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 CashAccountOwnerRule**

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

**C11 CashAccountRule**

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

**C12 CashAccountServicerRule**

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

**C13 Country**

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

**C14 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C15 IBAN**

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

**C16 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C17 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C18 ModificationRequestPresenceRule**

At least one modification request type element must be present.

**C19 OtherProcessingRule**

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

**C20 ProcessingStatusRule**

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

**C21 QueryTypeFullRule**

If ReportGeneralDetails/QueryType is equal to Full, then ReportOrError/Modifications(*)/ Modification/UnderlyingIntraBalance must be present.

*This constraint is defined at the MessageDefinition level.*

**C22 QueryTypeStatusRule**

If ReportGeneralDetails/QueryType is equal to Status, then ReportOrError/Modifications(*)/ Modification/UnderlyingIntraBalance must be absent.

*This constraint is defined at the MessageDefinition level.*

**C23 ReportNumberRule**

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

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

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

**C24 ShortLongNumberRule**

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

**C25 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.

**C26 WithLinkageRule**

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

# 19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 19.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 442 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 443 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 443 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 443 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 443 |

### 19.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 19.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 19.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 19.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 19.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 19.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 19.4.3 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

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

*Impacted by:* C23 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **IntraBalanceReport5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 445 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 445 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 445 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 445 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 445 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 446 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 446 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 446 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 446 |

**Constraints**

- **ReportNumberRule**

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

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

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

### 19.4.3.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 19.4.3.2 QueryReference <QryRef>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 19.4.3.3 ReportIdentification <RptId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 19.4.3.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

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

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 19.4.3.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 19.4.3.6 QueryType <QryTp>

*Presence:* [0..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

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

### 19.4.3.7 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 19.4.3.8 UpdateType <UpdTp>

*Presence:* [1..1]

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

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 19.4.3.9 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

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

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

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

## 19.4.4 ReportOrError <RptOrErr>

*Presence:* [0..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **IntraBalanceOrOperationalError12Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Modifications** <*Mods*> | [1..*] | | C10, C11, C12, C20 | 450 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 453 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 454 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 454 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 454 |
| | **Modification** <*Mod*> | [1..*] | | | 455 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 457 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 458 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 458 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 459 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 459 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 460 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C18, C19 | 460 |
| | **Reference** <*Ref*> | [1..1] | | | 462 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 462 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 462 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 462 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 462 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 463 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 463 |
| | **Priority** <*Prty*> | [0..1] | ± | | 463 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 463 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 463 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 464 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 464 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C26 | 464 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C24 | 465 |
| | **Reference** <*Ref*> | [1..1] | | | 465 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 467 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 467 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 469 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 469 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 469 |
| | **Type** <*Tp*> | [1..1] | | | 469 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 470 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 472 |
| | **Type** <*Tp*> | [1..1] | | | 472 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 473 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 474 |
| | **Priority** <*Prty*> | [0..1] | ± | | 474 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 475 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 475 |
| | **Error** <*Err*> | [1..1] | | | 475 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 475 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 475 |
| | **Description** <*Desc*> | [0..1] | Text | | 476 |

### 19.4.4.1 Modifications <Mods>

*Presence:* [1..*]

*Definition:* Further details of the intrabalance modification transactions.

*Impacted by:* C10 "CashAccountOwnerRule", C11 "CashAccountRule", C12 "CashAccountServicerRule", C20 "ProcessingStatusRule"

**Modifications <Mods>** contains the following **IntraBalanceModification7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 453 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 454 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 454 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 454 |
| | **Modification** <*Mod*> | [1..*] | | | 455 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 457 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 458 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 458 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 459 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 459 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 460 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C18, C19 | 460 |
| | **Reference** <*Ref*> | [1..1] | | | 462 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 462 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 462 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 462 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 462 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 463 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 463 |
| | **Priority** <*Prty*> | [0..1] | ± | | 463 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 463 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 463 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 464 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 464 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C26 | 464 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C24 | 465 |
| | **Reference** <*Ref*> | [1..1] | | | 465 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 467 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 467 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 469 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 469 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 469 |
| | **Type** <*Tp*> | [1..1] | | | 469 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 470 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 472 |
| | **Type** <*Tp*> | [1..1] | | | 472 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 473 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 474 |
| | **Priority** <*Prty*> | [0..1] | ± | | 474 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 475 |

**Constraints**

- **CashAccountOwnerRule**

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

- **CashAccountRule**

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

- **CashAccountServicerRule**

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

- **ProcessingStatusRule**

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

#### 19.4.4.1.1 CashAccount <CshAcct>

*Presence:* [0..1]

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

*Impacted by:* C17 "IdentificationOrProxyPresenceRule", C16 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

#### 19.4.4.1.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 19.4.4.1.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 19.4.4.1.4 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 3152 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3152 |
| Or | Pending <*Pdg*> | [1..1] | ± | | 3153 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3153 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3153 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3154 |
| Or | Completed <*Cmpltd*> | [1..1] | ± | C6 | 3154 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3155 |

#### 19.4.4.1.5 Modification <Mod>

*Presence:* [1..*]

*Definition:* Further details of the individual intrabalance modification transaction.

**Modification <Mod>** contains the following **IntraBalanceModification8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 457 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 458 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 458 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 459 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 459 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 460 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C18, C19 | 460 |
| | **Reference** <*Ref*> | [1..1] | | | 462 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 462 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 462 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 462 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 462 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 463 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 463 |
| | **Priority** <*Prty*> | [0..1] | ± | | 463 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 463 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 463 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 464 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 464 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C26 | 464 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C24 | 465 |
| | **Reference** <*Ref*> | [1..1] | | | 465 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 467 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 467 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 469 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 469 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 469 |
| | **Type** <*Tp*> | [1..1] | | | 469 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 470 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 472 |
| | **Type** <*Tp*> | [1..1] | | | 472 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 473 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 474 |
| | **Priority** <*Prty*> | [0..1] | ± | | 474 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 475 |

#### 19.4.4.1.5.1 CashAccount <CshAcct>

*Presence:* [0..1]

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

*Impacted by:* C17 "IdentificationOrProxyPresenceRule", C16 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

#### 19.4.4.1.5.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 19.4.4.1.5.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 19.4.4.1.5.4 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

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

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 3152 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3152 |
| Or | Pending <*Pdg*> | [1..1] | ± | | 3153 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3153 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3153 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3154 |
| Or | Completed <*Cmpltd*> | [1..1] | ± | C6 | 3154 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3155 |

#### 19.4.4.1.5.5 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the modification request.

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.6 StatusDate <StsDt>

*Presence:* [0..1]

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

*Datatype:* "ISODateTime" on page 3320

#### 19.4.4.1.5.7 RequestDetails <ReqDtls>

*Presence:* [0..1]

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

*Impacted by:* C18 "ModificationRequestPresenceRule", C19 "OtherProcessingRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails22** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | | | 462 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 462 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 462 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 462 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 462 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 463 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 463 |
| | **Priority** <*Prty*> | [0..1] | ± | | 463 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 463 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | Indicator | | 463 |
| | **ClearingChannel** <*ClrChanl*> | [0..1] | CodeSet | | 464 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 464 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C26 | 464 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C24 | 465 |
| | **Reference** <*Ref*> | [1..1] | | | 465 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 467 |

**Constraints**

- **ModificationRequestPresenceRule**

  At least one modification request type element must be present.

- **OtherProcessingRule**

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

#### 19.4.4.1.5.7.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* References of the transaction for which the intra-balance modification is requested.

**Reference <Ref>** contains the following **References14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 462 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 462 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 462 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 462 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 463 |

##### 19.4.4.1.5.7.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

##### 19.4.4.1.5.7.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

##### 19.4.4.1.5.7.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

##### 19.4.4.1.5.7.1.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.1.5 PoolIdentification <PoolId>

*Presence:* [0..1]

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

*Datatype:* "Max35Text" on page 3328

### 19.4.4.1.5.7.2 Linkage <Lkg>

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "LinkageType3Choice" on page 3056 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3056 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3057 |

### 19.4.4.1.5.7.3 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 19.4.4.1.5.7.4 OtherProcessing <OthrPrcg>

*Presence:* [0..*]

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

**OtherProcessing <OthrPrcg>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 19.4.4.1.5.7.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

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

#### 19.4.4.1.5.7.6 ClearingChannel <ClrChanl>

*Presence:* [0..1]

*Definition:* Specifies the clearing channel to be used to process the payment instruction.

*Datatype:* "ClearingChannel2Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| RTGS | RealTimeGrossSettlementSystem | Clearing channel is a real-time gross settlement system. |
| RTNS | RealTimeNetSettlementSystem | Clearing channel is a real-time net settlement system. |
| MPNS | MassPaymentNetSystem | Clearing channel is a mass payment net settlement system. |
| BOOK | BookTransfer | Payment through internal book transfer. |

#### 19.4.4.1.5.7.7 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Information regarding the linkage requested.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C26 | 464 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C24 | 465 |
| | **Reference** <*Ref*> | [1..1] | | | 465 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 467 |

##### 19.4.4.1.5.7.7.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

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

*Impacted by:* C26 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

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

#### 19.4.4.1.5.7.7.2 MessageNumber <MsgNb>

*Presence:* [0..1]

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

*Impacted by:* C24 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

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

#### 19.4.4.1.5.7.7.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 466 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 466 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 466 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 466 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 466 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 467 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 467 |

#### 19.4.4.1.5.7.7.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.1.5.7.7.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

#### 19.4.4.1.5.8 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

*Impacted by:* C5 "AdditionalDetailsRule", C8 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 469 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 469 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 469 |
| | **Type** <*Tp*> | [1..1] | | | 469 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 470 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 472 |
| | **Type** <*Tp*> | [1..1] | | | 472 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 473 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 474 |
| | **Priority** <*Prty*> | [0..1] | ± | | 474 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 475 |

**Constraints**

- **AdditionalDetailsRule**

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

- **BalanceFromToRule**

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

#### 19.4.4.1.5.8.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 19.4.4.1.5.8.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 19.4.4.1.5.8.3 BalanceFrom <BalFr>

*Presence:* [1..1]

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

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 469 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 470 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |

##### 19.4.4.1.5.8.3.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 470 |

#### 19.4.4.1.5.8.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 19.4.4.1.5.8.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 19.4.4.1.5.8.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 470 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 471 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 471 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 471 |

#### 19.4.4.1.5.8.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 19.4.4.1.5.8.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 19.4.4.1.5.8.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 19.4.4.1.5.8.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 19.4.4.1.5.8.4 BalanceTo <BalTo>

*Presence:* [1..1]

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

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 472 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 473 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |

##### 19.4.4.1.5.8.4.1 Type <Tp>

*Presence:* [1..1]

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

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 472 |

###### 19.4.4.1.5.8.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

###### 19.4.4.1.5.8.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 19.4.4.1.5.8.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 473 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 473 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 474 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 474 |

#### 19.4.4.1.5.8.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 19.4.4.1.5.8.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 19.4.4.1.5.8.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 19.4.4.1.5.8.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

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

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 19.4.4.1.5.8.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

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

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 19.4.4.1.5.8.6 Priority <Prty>

*Presence:* [0..1]

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

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 19.4.4.1.5.8.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

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

*Datatype:* "Max350Text" on page 3328

### 19.4.4.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 475 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 475 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 475 |
| | **Description** <*Desc*> | [0..1] | Text | | 476 |

#### 19.4.4.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 475 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 475 |

##### 19.4.4.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 19.4.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 19.4.4.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 19.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..*]

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

*Impacted by:* C25 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

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

# 20 camt.082.001.02 IntraBalanceMovementCancellationQueryV02

## 20.1 MessageDefinition Functionality

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

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

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

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

Outline

The IntraBalanceMovementCancellationQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account owner (or the instructing party acting on its behalf).

B. QueryDefinition

   Defines the intra-balance movement cancellation query criteria.

C. SupplementaryData

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

# 20.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntCxlQry*> | [1..1] | | | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 479 |
| | **Identification** <*Id*> | [1..1] | Text | | 480 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 480 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 480 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 481 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 481 |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 481 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 482 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 483 |
| | **CancellationRequestIdentification** <*CxlReqId*> | [0..*] | Text | | 484 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | | | 484 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 485 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 485 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 485 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 486 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 486 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 486 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 486 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 486 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 487 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 487 |
| {Or | **Date** <*Dt*> | [1..1] | | | 488 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 488 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 488 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 489 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 489 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 489 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 489 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 489 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 489 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 490 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 490 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 490 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C5 | 490 |

# 20.3 Constraints

**C1 AnyBIC**

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

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 Country**

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

**C4 IBAN**

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

**C5 SupplementaryDataRule**

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

# 20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 20.4.1 Identification <Id>

*Presence:* [0..1]

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

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 480 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 480 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 480 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 481 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 481 |

### 20.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 20.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 20.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

#### 20.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 20.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 20.4.2 QueryDefinition <QryDef>

*Presence:* [1..1]

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

**QueryDefinition <QryDef>** contains the following **IntraBalanceQueryDefinition10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 482 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 483 |
| | **CancellationRequestIdentification** <*CxlReqId*> | [0..*] | Text | | 484 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | | | 484 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 485 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 485 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 485 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 486 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 486 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 486 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 486 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 486 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 487 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 487 |
| {Or | **Date** <*Dt*> | [1..1] | | | 488 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 488 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 488 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 489 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 489 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 489 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 489 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 489 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 489 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 490 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 490 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 490 |

### 20.4.2.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

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

### 20.4.2.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

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

**SearchCriteria <SchCrit>** contains the following **IntraBalanceQueryCriteria10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CancellationRequestIdentification** <*CxlReqId*> | [0..*] | Text | | 484 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | | | 484 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 485 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 485 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 485 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 486 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 486 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 486 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..*] | ± | | 486 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 486 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 487 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 487 |
| {Or | **Date** <*Dt*> | [1..1] | | | 488 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 488 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 488 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 489 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 489 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 489 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 489 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 489 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 489 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 490 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 490 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 490 |

### 20.4.2.2.1 CancellationRequestIdentification <CxlReqId>

*Presence:* [0..*]

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

*Datatype:* "Max35Text" on page 3328

### 20.4.2.2.2 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

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

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 485 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 485 |

#### 20.4.2.2.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* "CancellationProcessingStatus3Code" on page 3219

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

#### 20.4.2.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 20.4.2.2.3 CashAccount <CshAcct>

*Presence:* [0..*]

*Definition:* Account in which cash is maintained.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 486 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 486 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 486 |

#### 20.4.2.2.3.1 Equal <EQ>

*Presence:* [1..1]

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

**Equal <EQ>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 20.4.2.2.3.2 ContainText <CTTxt>

*Presence:* [1..1]

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

*Datatype:* "Max35Text" on page 3328

#### 20.4.2.2.3.3 NotContainText <NCTTxt>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on a pattern that cannot be contained in the account identification.

*Datatype:* "Max35Text" on page 3328

### 20.4.2.2.4 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 20.4.2.2.5 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

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

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

### 20.4.2.2.6 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

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

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 20.4.2.2.7 CreationDateTime <CreDtTm>

*Presence:* [0..1]

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

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 488 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 488 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 488 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 489 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 489 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 489 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 489 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 489 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 489 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 490 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 490 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 490 |

#### 20.4.2.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 488 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 488 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 489 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 489 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 489 |

##### 20.4.2.2.7.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

##### 20.4.2.2.7.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 20.4.2.2.7.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

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

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 20.4.2.2.7.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 20.4.2.2.7.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

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

*Datatype:* "ISODate" on page 3319

### 20.4.2.2.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

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

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 489 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 489 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 490 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 490 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 490 |

#### 20.4.2.2.7.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 20.4.2.2.7.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 20.4.2.2.7.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

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

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 20.4.2.2.7.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 20.4.2.2.7.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

## 20.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C5 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**Constraints**

- **SupplementaryDataRule**

  This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 21 camt.083.001.02 IntraBalanceMovementCancellationReportV02

## 21.1 MessageDefinition Functionality

The IntraBalanceMovementCancellationReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the intra-balance movement cancellation request(s), as defined within the query.

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraBalanceMovementCancellationReportV02 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. Pagination

   Pagination of the message.

C. ReportGeneralDetails

   General characteristics related to the report information.

D. ReportOrError

   Provides information on report or error resulting from the originating query message.

E. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 21.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <IntraBalMvmntCxlRpt>* | [1..1] | | C3, C4, C19, C20 | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 496 |
| | **Identification** <*Id*> | [1..1] | Text | | 497 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 497 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 497 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 497 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 498 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 498 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C21 | 498 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 499 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 499 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 499 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 499 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 500 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 500 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 500 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 500 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 501 |
| | **ReportOrError** <*RptOrErr*> | [0..1] | | | 501 |
| {Or | **Cancellations** <*Cxls*> | [1..*] | | C10, C11, C12, C18 | 503 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 505 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 506 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 506 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 507 |
| | **Cancellation** <*Cxl*> | [1..*] | | | 507 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 509 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 509 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 510 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 510 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 511 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 511 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 511 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 511 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 512 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 512 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 512 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 512 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 512 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 514 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 514 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 514 |
| | **Type** <*Tp*> | [1..1] | | | 514 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 515 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 517 |
| | **Type** <*Tp*> | [1..1] | | | 517 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 518 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 519 |
| | **Priority** <*Prty*> | [0..1] | ± | | 519 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 520 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 520 |
| | **Error** <*Err*> | [1..1] | | | 520 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 520 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 520 |
| | **Description** <*Desc*> | [0..1] | Text | | 521 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C22 | 521 |

# 21.3 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 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then ReportOrError must be absent.

*This constraint is defined at the MessageDefinition level.*

**C4 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then ReportOrError must be present.

*This constraint is defined at the MessageDefinition level.*

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and the receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C6 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C8 BalanceFromToRule**

The cash balance type of BalanceFrom must be different from the cash balance type of BalanceTo.

**C9 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C10 CashAccountOwnerRule**

CashAccountOwner must be present or Cancellation(*)/AccountOwner must be present, but not both.

**C11 CashAccountRule**

CashAccount must be present or Cancellation(*)/CashAccount must be present, but not both.

**C12 CashAccountServicerRule**

CashAccountServicer must be present or Cancellation(*)/AccountOwner must be present, but not both.

**C13 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C14 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C15 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C16 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C17 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C18 ProcessingStatusRule**

ProcessingStatus must be present or Cancellation(*)/ProcessingStatus must be present, but not both.

**C19 QueryTypeFullRule**

If ReportGeneralDetails/QueryType is equal to Full, then ReportOrError/Cancellations(*)/Cancellation/TransactionIdentification and ReportOrError/Cancellations(*)/Cancellation/UnderlyingIntraBalance must be present.

*This constraint is defined at the MessageDefinition level.*

**C20 QueryTypeStatusRule**

If ReportGeneralDetails/QueryType is equal to Status, then ReportOrError/Cancellations(*)/Cancellation/TransactionIdentification and ReportOrError/Cancellations(*)/Cancellation/UnderlyingIntraBalance must be absent.

*This constraint is defined at the MessageDefinition level.*

**C21 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C22 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 21.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 21.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 497 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 497 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 497 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 497 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 498 |

### 21.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 21.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 21.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 21.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 21.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 21.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 21.4.3 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C21 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **IntraBalanceReport5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 499 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 499 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 499 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 499 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 500 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 500 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 500 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 500 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 501 |

**Constraints**

- **ReportNumberRule**

  If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 21.4.3.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 21.4.3.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 21.4.3.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 3328

### 21.4.3.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 21.4.3.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 21.4.3.6 QueryType <QryTp>

*Presence:* [0..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 21.4.3.7 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 21.4.3.8 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

#### 21.4.3.9 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 21.4.4 ReportOrError <RptOrErr>

*Presence:* [0..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **IntraBalanceOrOperationalError10Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Cancellations** <*Cxls*> | [1..*] | | C10, C11, C12, C18 | 503 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 505 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 506 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 506 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 507 |
| | **Cancellation** <*Cxl*> | [1..*] | | | 507 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 509 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 509 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 510 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 510 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 511 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 511 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 511 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 511 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 512 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 512 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 512 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 512 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 512 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 514 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 514 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 514 |
| | **Type** <*Tp*> | [1..1] | | | 514 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 515 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 517 |
| | **Type** <*Tp*> | [1..1] | | | 517 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 518 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 519 |
| | **Priority** <*Prty*> | [0..1] | ± | | 519 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 520 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 520 |
| | **Error** <*Err*> | [1..1] | | | 520 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 520 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 520 |
| | **Description** <*Desc*> | [0..1] | Text | | 521 |

### 21.4.4.1 Cancellations <Cxls>

*Presence:* [1..*]

*Definition:* Further details of the intrabalance cancellation transactions.

*Impacted by:* C10 "CashAccountOwnerRule", C11 "CashAccountRule", C12 "CashAccountServicerRule", C18 "ProcessingStatusRule"

**Cancellations <Cxls>** contains the following **IntraBalanceCancellation7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 505 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 506 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 506 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 507 |
| | **Cancellation** <*Cxl*> | [1..*] | | | 507 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 509 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 509 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 510 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 510 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 511 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 511 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 511 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 511 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 512 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 512 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 512 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 512 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 512 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 514 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 514 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 514 |
| | **Type** <*Tp*> | [1..1] | | | 514 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 515 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceTo** <*BalTo*> | [1..1] | | | 517 |
| | **Type** <*Tp*> | [1..1] | | | 517 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 518 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 519 |
| | **Priority** <*Prty*> | [0..1] | ± | | 519 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 520 |

**Constraints**

- **CashAccountOwnerRule**

  CashAccountOwner must be present or Cancellation(*)/AccountOwner must be present, but not both.

- **CashAccountRule**

  CashAccount must be present or Cancellation(*)/CashAccount must be present, but not both.

- **CashAccountServicerRule**

  CashAccountServicer must be present or Cancellation(*)/AccountOwner must be present, but not both.

- **ProcessingStatusRule**

  ProcessingStatus must be present or Cancellation(*)/ProcessingStatus must be present, but not both.

### 21.4.4.1.1 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

*Impacted by:* C17 "IdentificationOrProxyPresenceRule", C16 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

### 21.4.4.1.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 21.4.4.1.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the cash account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

### 21.4.4.1.4 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 3185 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PendingCancellation <*PdgCxl*> | [1..1] | ± | | 3185 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3185 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3186 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3186 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 3187 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3187 |
| Or} | Cancelled <*Canc*> | [1..1] | ± | | 3187 |

### 21.4.4.1.5 Cancellation <Cxl>

*Presence:* [1..*]

*Definition:* Further details of the individual intrabalance cancellation transaction.

**Cancellation <CxlI>** contains the following **IntraBalanceCancellation8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [0..1] | ± | C17, C16 | 509 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 509 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 510 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 510 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 511 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 511 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 511 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 511 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 512 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 512 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 512 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 512 |
| | **UnderlyingIntraBalance** <*UndrlygIntraBal*> | [0..1] | | C5, C8 | 512 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 514 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 514 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 514 |
| | **Type** <*Tp*> | [1..1] | | | 514 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 515 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 517 |
| | **Type** <*Tp*> | [1..1] | | | 517 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 518 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 519 |
| | **Priority** <*Prty*> | [0..1] | ± | | 519 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 520 |

#### 21.4.4.1.5.1 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

*Impacted by:* C17 "IdentificationOrProxyPresenceRule", C16 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

#### 21.4.4.1.5.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 21.4.4.1.5.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the cash account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 21.4.4.1.5.4 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 3185 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PendingCancellation <*PdgCxl*> | [1..1] | ± | | 3185 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3185 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3186 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3186 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 3187 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3187 |
| Or} | Cancelled <*Canc*> | [1..1] | ± | | 3187 |

#### 21.4.4.1.5.5 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the cancellation request.

*Datatype:* "Max35Text" on page 3328

#### 21.4.4.1.5.6 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

#### 21.4.4.1.5.7 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* References of the transaction for which the intra-balance modification is requested.

**TransactionIdentification <TxId>** contains the following **References14** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 511 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 512 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 512 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 512 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 512 |

##### 21.4.4.1.5.7.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 21.4.4.1.5.7.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 21.4.4.1.5.7.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 21.4.4.1.5.7.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 21.4.4.1.5.7.5 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

### 21.4.4.1.5.8 UnderlyingIntraBalance <UndrlygIntraBal>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

*Impacted by:* C5 "AdditionalDetailsRule", C8 "BalanceFromToRule"

**UnderlyingIntraBalance <UndrlygIntraBal>** contains the following **IntraBalance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 514 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 514 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 514 |
| | **Type** <*Tp*> | [1..1] | | | 514 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 515 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 517 |
| | **Type** <*Tp*> | [1..1] | | | 517 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 518 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 519 |
| | **Priority** <*Prty*> | [0..1] | ± | | 519 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 520 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the sender and the receiver, if InstructionProcessingAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **BalanceFromToRule**

  The cash balance type of BalanceFrom must be different from the cash balance type of BalanceTo.

#### 21.4.4.1.5.8.1 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be settled.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

#### 21.4.4.1.5.8.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 21.4.4.1.5.8.3 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the amount of money is moved.

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 514 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 515 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |

##### 21.4.4.1.5.8.3.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 515 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 515 |

#### 21.4.4.1.5.8.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 21.4.4.1.5.8.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 21.4.4.1.5.8.3.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 515 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 516 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 516 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 516 |

#### 21.4.4.1.5.8.3.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 21.4.4.1.5.8.3.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 21.4.4.1.5.8.3.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 21.4.4.1.5.8.3.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 21.4.4.1.5.8.4 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the amount of money is moved.

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 517 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 518 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |

##### 21.4.4.1.5.8.4.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 517 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 517 |

###### 21.4.4.1.5.8.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

###### 21.4.4.1.5.8.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 21.4.4.1.5.8.4.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 518 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 518 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 519 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 519 |

##### 21.4.4.1.5.8.4.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

##### 21.4.4.1.5.8.4.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 21.4.4.1.5.8.4.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 21.4.4.1.5.8.4.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 21.4.4.1.5.8.5 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 21.4.4.1.5.8.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 21.4.4.1.5.8.7 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 3328

### 21.4.4.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 520 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 520 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 520 |
| | **Description** <*Desc*> | [0..1] | Text | | 521 |

#### 21.4.4.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 520 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 520 |

##### 21.4.4.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 21.4.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 21.4.4.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 21.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C22 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 22 camt.084.001.02 IntraBalanceMovementPostingReportV02

## 22.1 MessageDefinition Functionality

This IntraBalanceMovementPostingReport message is sent from a settlement infrastructure to an account owner/requestor to report the intra-balance movement instructions, previously sent by the account owner, that have a settled status.

The message may also be used to:

- - re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- - provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- - re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraBalanceMovementPostingReportV02 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. Pagination

   Pagination of the message.

C. ReportGeneralDetails

   General characteristics related to the report information.

D. CashAccount

   Account to or from which a cash entry is made.

E. CashAccountOwner

   Party that owns the account.

F. CashAccountServicer

   Party that manages the cash account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

G. SubBalance

   Identifies the transactions.

# 22.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntPstngRpt*> | [1..1] | | C3, C4 | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 527 |
| | **Identification** <*Id*> | [1..1] | Text | | 527 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 527 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 527 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 528 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 528 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 528 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C13 | 529 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 529 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 529 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 530 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 530 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 530 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 530 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 530 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 531 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C11, C10 | 531 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 532 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 532 |
| | **SubBalance** <*SubBal*> | [0..*] | | | 532 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 534 |
| | **Type** <*Tp*> | [1..1] | | | 535 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 535 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 535 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 536 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 536 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 536 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 536 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 537 |
| | **Movement** <*Mvmnt*> | [1..*] | | C12 | 537 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 539 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 539 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 539 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 539 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 540 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 540 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 540 |
| | **Type** <*Tp*> | [1..1] | | | 540 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 541 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 541 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 541 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 541 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 542 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 542 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 542 |
| | **SettledAmount** <*SttldAmt*> | [1..1] | ± | | 542 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 543 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 543 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [1..1] | ± | | 543 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 543 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 544 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 544 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 544 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 545 |
| | **Reference** <*Ref*> | [1..1] | | | 545 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 546 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 546 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 546 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 546 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 546 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 547 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 547 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 547 |
| | **Priority** <*Prty*> | [0..1] | ± | | 547 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 547 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 548 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 548 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 548 |

# 22.3 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 ActivityIndicatorNoRule

If ActivityIndicator is equal to No (false or 0) then SubBalances must be absent.

*This constraint is defined at the MessageDefinition level.*

### C4 ActivityIndicatorYesRule

If ActivityIndicator is equal to Yes (true or 1) then SubBalances must be present.

*This constraint is defined at the MessageDefinition level.*

### C5 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C6 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C7 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C8 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C9 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C10 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C11 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C12 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C13 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C14 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C15 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C16 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can

not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/ instructions/notifications.

# 22.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 22.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 527 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 527 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 527 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 528 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 528 |

### 22.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 22.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 22.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

#### 22.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 22.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 22.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 22.4.3 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C13 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **IntraBalanceReport6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 529 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 529 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 530 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 530 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 530 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 530 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 530 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 531 |

**Constraints**

- **ReportNumberRule**

  If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 22.4.3.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 22.4.3.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 22.4.3.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 3328

### 22.4.3.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 22.4.3.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 22.4.3.6 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 22.4.3.7 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 22.4.3.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 22.4.4 CashAccount <CshAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a cash entry is made.

*Impacted by:* C11 "IdentificationOrProxyPresenceRule", C10 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 22.4.5 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 22.4.6 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the cash account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 22.4.7 SubBalance <SubBal>

*Presence:* [0..*]

*Definition:* Identifies the transactions.

**SubBalance <SubBal>** contains the following **IntraBalancePosting5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 534 |
| | **Type** <*Tp*> | [1..1] | | | 535 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 535 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 535 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 536 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 536 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 536 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 536 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 537 |
| | **Movement** <*Mvmnt*> | [1..*] | | C12 | 537 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 539 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 539 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 539 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 539 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 540 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 540 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 540 |
| | **Type** <*Tp*> | [1..1] | | | 540 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 541 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 541 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 541 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 541 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 542 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 542 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 542 |
| | **SettledAmount** <*SttldAmt*> | [1..1] | ± | | 542 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 543 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 543 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [1..1] | ± | | 543 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 543 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 544 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 544 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 544 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 545 |
| | **Reference** <*Ref*> | [1..1] | | | 545 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 546 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 546 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 546 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 546 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 546 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 547 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 547 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 547 |
| | **Priority** <*Prty*> | [0..1] | ± | | 547 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 547 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 548 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 548 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 548 |

### 22.4.7.1 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the amount of money is moved.

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 535 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 535 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 535 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 536 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 536 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 536 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 536 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 537 |

### 22.4.7.1.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 535 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 535 |

#### 22.4.7.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 22.4.7.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 22.4.7.1.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 536 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 536 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 536 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 537 |

#### 22.4.7.1.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 22.4.7.1.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 22.4.7.1.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 22.4.7.1.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 22.4.7.2 Movement <Mvmnt>

*Presence:* [1..*]

*Definition:* Further details on the individual intrabalance movement transaction.

*Impacted by:* C12 "NoAccountOwnerTransactionIdentificationRule"

**Movement <Mvmnt>** contains the following **IntraBalancePosting6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 539 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 539 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 539 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 539 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 540 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 540 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 540 |
| | **Type** <*Tp*> | [1..1] | | | 540 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 541 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 541 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 541 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 541 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 542 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 542 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 542 |
| | **SettledAmount** <*SttldAmt*> | [1..1] | ± | | 542 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 543 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 543 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [1..1] | ± | | 543 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 543 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 544 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 544 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 544 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 545 |
| | **Reference** <*Ref*> | [1..1] | | | 545 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 546 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 546 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 546 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 546 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 546 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 547 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 547 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 547 |
| | **Priority** <*Prty*> | [0..1] | ± | | 547 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 547 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 548 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 548 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 548 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 22.4.7.2.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.4 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.5 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.6 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.7 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the amount of money is moved.

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 540 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 541 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 541 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 541 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 541 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 542 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 542 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 542 |

##### 22.4.7.2.7.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 541 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 541 |

#### 22.4.7.2.7.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 22.4.7.2.7.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 22.4.7.2.7.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 541 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 542 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 542 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 542 |

#### 22.4.7.2.7.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 22.4.7.2.7.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 22.4.7.2.7.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 22.4.7.2.7.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 22.4.7.2.8 SettledAmount <SttldAmt>

*Presence:* [1..1]

*Definition:* Amount of money effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 22.4.7.2.9 PreviouslySettledAmount <PrevslySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevslySttldAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 22.4.7.2.10 RemainingSettlementAmount <RmngSttlmAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingSettlementAmount <RmngSttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 22.4.7.2.11 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is moved.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 22.4.7.2.12 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

### 22.4.7.2.13 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 22.4.7.2.14 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C16 | 544 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C14 | 545 |
| | **Reference** <*Ref*> | [1..1] | | | 545 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 546 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 546 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 546 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 546 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 546 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 547 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 547 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 547 |

#### 22.4.7.2.14.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C16 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 22.4.7.2.14.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C14 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 22.4.7.2.14.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 546 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 546 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 546 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 546 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 546 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 547 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 547 |

#### 22.4.7.2.14.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.14.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.14.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.14.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.14.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.14.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 22.4.7.2.14.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 3328

### 22.4.7.2.14.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

## 22.4.7.2.15 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

## 22.4.7.2.16 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 22.4.7.2.17 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Specifies the date/time on which the trade was executed.

*Datatype:* "ISODateTime" on page 3320

### 22.4.7.2.18 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 3328

### 22.4.7.2.19 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 23 camt.085.001.02 IntraBalanceMovementPendingReportV02

## 23.1 MessageDefinition Functionality

This IntraBalanceMovementPendingReport message is sent from a settlement infrastructure to an account owner/request to report the intra-balance movement instructions, previously sent by the account owner, that have a pending status.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- - re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraBalanceMovementPendingReportV02 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Identification

   Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

B. Pagination

   Pagination of the message.

C. ReportGeneralDetails

   General characteristics related to the report information.

D. CashAccount

   Account to or from which a cash entry is made.

E. CashAccountOwner

   Party that owns the account.

F. CashAccountServicer

   Party that manages the cash account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

G. Movements

   Further details on the intrabalance movement transactions.

# 23.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraBalMvmntPdgRpt*> | [1..1] | | C3, C4 | |
| | | | | | |
| | **Identification** <*Id*> | [0..1] | | | 554 |
| | **Identification** <*Id*> | [1..1] | Text | | 554 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 554 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 555 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 555 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 555 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 555 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C15 | 556 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 556 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 557 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 557 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 557 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 557 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 557 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 558 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 558 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C12, C11 | 558 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 559 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 559 |
| | **Movements** <*Mvmnts*> | [0..*] | | C17 | 560 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 562 |
| | **Movement** <*Mvmnt*> | [1..*] | | C13 | 563 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 565 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 566 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 566 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 566 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 566 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 566 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 566 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 566 |
| | **Type** <*Tp*> | [1..1] | | | 567 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 567 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 567 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 568 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 568 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 568 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 568 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 569 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 569 |
| | **Type** <*Tp*> | [1..1] | | | 569 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 570 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 570 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 570 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 570 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 571 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 571 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 571 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 572 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 572 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 572 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 572 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 572 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C19 | 573 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C16 | 573 |
| | **Reference** <*Ref*> | [1..1] | | | 574 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 574 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 574 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 575 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 575 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 575 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 575 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 575 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 575 |
| | **Priority** <*Prty*> | [0..1] | ± | | 576 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 576 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 576 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 576 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C18 | 576 |

# 23.3 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 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Movements must be absent.

*This constraint is defined at the MessageDefinition level.*

**C4 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Movements must be present.

*This constraint is defined at the MessageDefinition level.*

**C5 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C6 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C7 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C8 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C9 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C10 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C11 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C12 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C13 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C14 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C15 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C16 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C17 StatusAndReasonRule**

StatusAndReason must be present or Movement(*)/StatusAndReason must be present, but not both.

**C18 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.

**C19 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/ instructions/notifications.

# 23.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 23.4.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the message as known by the account servicer or settlement infrastructure.

**Identification <Id>** contains the following **DocumentIdentification51** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 554 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | ± | | 554 |
| | **CopyDuplicate** <*CpyDplct*> | [0..1] | CodeSet | | 555 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 555 |
| | **MessageRecipient** <*MsgRcpt*> | [0..1] | ± | | 555 |

### 23.4.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identifier of the document (message) assigned by the sender of the document.

*Datatype:* "Max35Text" on page 3328

### 23.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the document (message) was created by the sender.

**CreationDateTime <CreDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 23.4.1.3 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Datatype:* "CopyDuplicate1Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 23.4.1.4 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 23.4.1.5 MessageRecipient <MsgRcpt>

*Presence:* [0..1]

*Definition:* Party that is the final destination of the message, if other than the receiver.

**MessageRecipient <MsgRcpt>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 23.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 23.4.3 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C15 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **IntraBalanceReport6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 556 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 557 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 557 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 557 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 557 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 557 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 558 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 558 |

**Constraints**

- **ReportNumberRule**

  If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 23.4.3.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 23.4.3.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 23.4.3.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 3328

### 23.4.3.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 23.4.3.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 23.4.3.6 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 23.4.3.7 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 23.4.3.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 23.4.4 CashAccount <CshAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a cash entry is made.

*Impacted by:* C12 "IdentificationOrProxyPresenceRule", C11 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

## 23.4.5 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 23.4.6 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the cash account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

## 23.4.7 Movements <Mvmnts>

*Presence:* [0..*]

*Definition:* Further details on the intrabalance movement transactions.

*Impacted by:* C17 "StatusAndReasonRule"

**Movements <Mvmnts>** contains the following **IntraBalancePending5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 562 |
| | **Movement** <*Mvmnt*> | [1..*] | | C13 | 563 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 565 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 566 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 566 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 566 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 566 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 566 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 566 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 566 |
| | **Type** <*Tp*> | [1..1] | | | 567 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 567 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 567 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 568 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 568 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 568 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 568 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 569 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 569 |
| | **Type** <*Tp*> | [1..1] | | | 569 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 570 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 570 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 570 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 570 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 571 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 571 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 571 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 572 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 572 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 572 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 572 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 572 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C19 | 573 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C16 | 573 |
| | **Reference** <*Ref*> | [1..1] | | | 574 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 574 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 574 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 575 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 575 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 575 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 575 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 575 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 575 |
| | **Priority** <*Prty*> | [0..1] | ± | | 576 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 576 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 576 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 576 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C18 | 576 |

**Constraints**

- **StatusAndReasonRule**

  StatusAndReason must be present or Movement(*)/StatusAndReason must be present, but not both.

### 23.4.7.1 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following elements (see "PendingStatusAndReason2" on page 3136 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProcessingStatus <*PrcgSts*> | [0..*] | ± | | 3137 |
| | SettlementStatus <*SttlmSts*> | [0..*] | ± | C14 | 3137 |

### 23.4.7.2 Movement <Mvmnt>

*Presence:* [1..*]

*Definition:* Further details on the individual intrabalance movement transaction.

*Impacted by:* C13 "NoAccountOwnerTransactionIdentificationRule"

**Movement <Mvmnt>** contains the following **IntraBalancePending6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 565 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 566 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 566 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 566 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 566 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 566 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 566 |
| | **BalanceFrom** <*BalFr*> | [1..1] | | | 566 |
| | **Type** <*Tp*> | [1..1] | | | 567 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 567 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 567 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 568 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 568 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 568 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 568 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 569 |
| | **BalanceTo** <*BalTo*> | [1..1] | | | 569 |
| | **Type** <*Tp*> | [1..1] | | | 569 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 570 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 570 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 570 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 570 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 571 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 571 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 571 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 572 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 572 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 572 |
| | **CashSubBalanceIdentification** <*CshSubBalId*> | [0..1] | ± | | 572 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Linkages** <*Lnkgs*> | [0..*] | | | 572 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C19 | 573 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C16 | 573 |
| | **Reference** <*Ref*> | [1..1] | | | 574 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 574 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 574 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 575 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 575 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 575 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 575 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 575 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 575 |
| | **Priority** <*Prty*> | [0..1] | ± | | 576 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 576 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 576 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 576 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C18 | 576 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 23.4.7.2.1 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following elements (see "PendingStatusAndReason2" on page 3136 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProcessingStatus <*PrcgSts*> | [0..*] | ± | | 3137 |
| | SettlementStatus <*SttlmSts*> | [0..*] | ± | C14 | 3137 |

#### 23.4.7.2.2 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.3 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.5 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.6 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.7 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.8 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the amount of money is moved.

**BalanceFrom <BalFr>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 567 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 567 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 567 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 568 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 568 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 568 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 568 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 569 |

#### 23.4.7.2.8.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 567 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 567 |

##### 23.4.7.2.8.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

##### 23.4.7.2.8.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 23.4.7.2.8.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 568 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 568 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 568 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 569 |

##### 23.4.7.2.8.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

##### 23.4.7.2.8.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

##### 23.4.7.2.8.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 23.4.7.2.8.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 23.4.7.2.9 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the amount of money is moved.

**BalanceTo <BalTo>** contains the following **CashSubBalanceTypeAndQuantityBreakdown3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 569 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 570 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 570 |
| | **QuantityBreakdown** <*QtyBrkdwn*> | [0..*] | | | 570 |
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 570 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 571 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 571 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 571 |

#### 23.4.7.2.9.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following **CashBalanceType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 570 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 570 |

#### 23.4.7.2.9.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a coded form.

*Datatype:* "ExternalBalanceType1Code" on page 3240

#### 23.4.7.2.9.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash balance expressed in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 23.4.7.2.9.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following **AmountAndQuantityBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotNumber** <*LotNb*> | [0..1] | ± | | 570 |
| | **LotAmount** <*LotAmt*> | [0..1] | ± | | 571 |
| | **LotQuantity** <*LotQty*> | [0..1] | ± | | 571 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 571 |

#### 23.4.7.2.9.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 23.4.7.2.9.2.2 LotAmount <LotAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is part of the lot described.

**LotAmount <LotAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 23.4.7.2.9.2.3 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 23.4.7.2.9.2.4 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 23.4.7.2.10 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Amount of money effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettlementAmount <SttlmAmt>** contains one of the following elements (see "Amount2Choice" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 23.4.7.2.11 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the amount of money is intended to be moved.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 23.4.7.2.12 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

### 23.4.7.2.13 CashSubBalanceIdentification <CshSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**CashSubBalanceIdentification <CshSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 23.4.7.2.14 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C19 | 573 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C16 | 573 |
| | **Reference** <*Ref*> | [1..1] | | | 574 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 574 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 574 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 575 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 575 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 575 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 575 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 575 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 575 |

### 23.4.7.2.14.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C19 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 23.4.7.2.14.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C16 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 23.4.7.2.14.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 574 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 574 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 575 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 575 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 575 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 575 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 575 |

##### 23.4.7.2.14.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

##### 23.4.7.2.14.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.14.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.14.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.14.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.14.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 23.4.7.2.14.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 3328

### 23.4.7.2.14.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

### 23.4.7.2.15 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 23.4.7.2.16 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 23.4.7.2.17 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Specifies the date/time on which the trade was executed.

*Datatype:* "ISODateTime" on page 3320

### 23.4.7.2.18 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 3328

### 23.4.7.2.19 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C18 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 24 colr.001.001.02 CollateralValueQueryV02

## 24.1 MessageDefinition Functionality

The CollateralValueQuery message is sent by a system member (such as a directly connected party) to the system transaction administrator to query the current available value of securities for auto collateralisation for one specific or several cash accounts.

Outline

The CollateralValueQueryV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Set of elements to identify the collateral value query message.

B. CollateralValueQueryDefinition

   Definition of the collateral query.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 24.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CollValQry>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [1..1] | ± | | 580 |
| | **CollateralValueQueryDefinition** <*CollValQryDef*> | [0..1] | | | 581 |
| {Or | **QueryName** <*QryNm*> | [1..1] | Text | | 582 |
| Or} | **NewCriteria** <*NewCrit*> | [1..1] | | | 582 |
| | **QueryName** <*QryNm*> | [0..1] | Text | | 583 |
| | **SearchCriteria** <*SchCrit*> | [0..1] | | C4 | 583 |
| | **CashAccountIdentification** <*CshAcctId*> | [0..1] | ± | | 584 |
| | **Currency** <*Ccy*> | [0..*] | CodeSet | C1 | 584 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 585 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 585 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 585 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 586 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 587 |
| | **ReturnCriteria** <*RtrCrit*> | [0..1] | | | 587 |
| | **CashAccountOwnerIndicator** <*CshAcctOwnrInd*> | [0..1] | Indicator | | 587 |
| | **CashAccountServicerIndicator** <*CshAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountOwnerIndicator** <*SctiesAcctOwnrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountServicerIndicator** <*SctiesAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **TotalCollateralValuationIndicator** <*TtlCollValtnInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountIndicator** <*SctiesAcctInd*> | [0..1] | Indicator | | 588 |
| | **Securities** <*Scties*> | [0..1] | Indicator | | 588 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C12 | 589 |

# 24.3 Constraints

### C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C4 CashAccountIdentificationGuideline**

If the account identification identifies a group of accounts with different types or in different currencies, the currency and/or the account type can be used as additional search criteria.

**C5 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C6 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C7 DescriptionUsageRule**

Description must be used alone as the last resort.

**C8 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C9 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C10 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C11 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C12 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.

# 24.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 24.4.1 MessageHeader <MsgHdr>

*Presence:* [1..1]

*Definition:* Set of elements to identify the collateral value query message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader3" on page 2995 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2995 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2995 |
| | RequestType <*ReqTp*> | [0..1] | | | 2995 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2995 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2996 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2996 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2996 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2997 |

## 24.4.2 CollateralValueQueryDefinition <CollValQryDef>

*Presence:* [0..1]

*Definition:* Definition of the collateral query.

**CollateralValueQueryDefinition <CollValQryDef>** contains one of the following **CollateralValueCriteriaDefinition4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **QueryName** <*QryNm*> | [1..1] | Text | | 582 |
| Or} | **NewCriteria** <*NewCrit*> | [1..1] | | | 582 |
| | **QueryName** <*QryNm*> | [0..1] | Text | | 583 |
| | **SearchCriteria** <*SchCrit*> | [0..1] | | C4 | 583 |
| | **CashAccountIdentification** <*CshAcctId*> | [0..1] | ± | | 584 |
| | **Currency** <*Ccy*> | [0..*] | CodeSet | C1 | 584 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 585 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 585 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 585 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 586 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 587 |
| | **ReturnCriteria** <*RtrCrit*> | [0..1] | | | 587 |
| | **CashAccountOwnerIndicator** <*CshAcctOwnrInd*> | [0..1] | Indicator | | 587 |
| | **CashAccountServicerIndicator** <*CshAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountOwnerIndicator** <*SctiesAcctOwnrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountServicerIndicator** <*SctiesAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **TotalCollateralValuationIndicator** <*TtlCollValtnInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountIndicator** <*SctiesAcctInd*> | [0..1] | Indicator | | 588 |
| | **Securities** <*Scties*> | [0..1] | Indicator | | 588 |

### 24.4.2.1 QueryName <QryNm>

*Presence:* [1..1]

*Definition:* Recalls the criteria (search and return criteria) defined in a preceding query.

*Datatype:* "Max35Text" on page 3328

### 24.4.2.2 NewCriteria <NewCrit>

*Presence:* [1..1]

*Definition:* Explicitly defines the query criteria.

**NewCriteria <NewCrit>** contains the following **CollateralValueCriteria4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryName** <*QryNm*> | [0..1] | Text | | 583 |
| | **SearchCriteria** <*SchCrit*> | [0..1] | | C4 | 583 |
| | **CashAccountIdentification** <*CshAcctId*> | [0..1] | ± | | 584 |
| | **Currency** <*Ccy*> | [0..*] | CodeSet | C1 | 584 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 585 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 585 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 585 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 586 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 587 |
| | **ReturnCriteria** <*RtrCrit*> | [0..1] | | | 587 |
| | **CashAccountOwnerIndicator** <*CshAcctOwnrInd*> | [0..1] | Indicator | | 587 |
| | **CashAccountServicerIndicator** <*CshAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountOwnerIndicator** <*SctiesAcctOwnrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountServicerIndicator** <*SctiesAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **TotalCollateralValuationIndicator** <*TtlCollValtnInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountIndicator** <*SctiesAcctInd*> | [0..1] | Indicator | | 588 |
| | **Securities** <*Scties*> | [0..1] | Indicator | | 588 |

#### 24.4.2.2.1 QueryName <QryNm>

*Presence:* [0..1]

*Definition:* Name of the query defined by the search criteria and return criteria.

*Datatype:* "Max35Text" on page 3328

#### 24.4.2.2.2 SearchCriteria <SchCrit>

*Presence:* [0..1]

*Definition:* Defines the criteria to be used to extract the account information.

*Impacted by:* C4 "CashAccountIdentificationGuideline"

**SearchCriteria <SchCrit>** contains the following **CollateralValueSearchCriteria4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccountIdentification** <*CshAcctId*> | [0..1] | ± | | 584 |
| | **Currency** <*Ccy*> | [0..*] | CodeSet | C1 | 584 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 585 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 585 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 585 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 586 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 587 |

**Constraints**

- **CashAccountIdentificationGuideline**

  If the account identification identifies a group of accounts with different types or in different currencies, the currency and/or the account type can be used as additional search criteria.

#### 24.4.2.2.2.1 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification for the cash account between the account owner and the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 24.4.2.2.2.2 Currency <Ccy>

*Presence:* [0..*]

*Definition:* Medium of exchange of value.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 24.4.2.2.2.3 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account being queried.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 24.4.2.2.2.4 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, which is being queried.

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 24.4.2.2.2.5 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..*]

*Definition:* ISIN identification of the related financial instrument into which this security can be converted.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 24.4.2.2.2.6 SecuritiesAccountOwner <SctiesAcctOwnr>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of the securities account owner.

**SecuritiesAccountOwner <SctiesAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 24.4.2.2.2.7 SecuritiesAccountServicer <SctiesAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the securities account on behalf of the account owner.

**SecuritiesAccountServicer <SctiesAcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 24.4.2.2.3 ReturnCriteria <RtrCrit>

*Presence:* [0..1]

*Definition:* Defines the expected account report.

**ReturnCriteria <RtrCrit>** contains the following **CollateralValueReturnCriteria1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccountOwnerIndicator** <*CshAcctOwnrInd*> | [0..1] | Indicator | | 587 |
| | **CashAccountServicerIndicator** <*CshAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountOwnerIndicator** <*SctiesAcctOwnrInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountServicerIndicator** <*SctiesAcctSvcrInd*> | [0..1] | Indicator | | 588 |
| | **TotalCollateralValuationIndicator** <*TtlCollValtnInd*> | [0..1] | Indicator | | 588 |
| | **SecuritiesAccountIndicator** <*SctiesAcctInd*> | [0..1] | Indicator | | 588 |
| | **Securities** <*Scties*> | [0..1] | Indicator | | 588 |

#### 24.4.2.2.3.1 CashAccountOwnerIndicator <CshAcctOwnrInd>

*Presence:* [0..1]

*Definition:* Indicates whether the cash account owner information is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

#### 24.4.2.2.3.2 CashAccountServicerIndicator <CshAcctSvcrInd>

*Presence:* [0..1]

*Definition:* Indicates whether the cash account servicer information is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

#### 24.4.2.2.3.3 SecuritiesAccountOwnerIndicator <SctiesAcctOwnrInd>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account owner information is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

#### 24.4.2.2.3.4 SecuritiesAccountServicerIndicator <SctiesAcctSvcrInd>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account servicer information is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

#### 24.4.2.2.3.5 TotalCollateralValuationIndicator <TtlCollValtnInd>

*Presence:* [0..1]

*Definition:* Indicates whether the total value of the collateral valuation information is requested..

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

#### 24.4.2.2.3.6 SecuritiesAccountIndicator <SctiesAcctInd>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account information is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

#### 24.4.2.2.3.7 Securities <Scties>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account information is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

## 24.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C12 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 25 colr.002.001.02 CollateralValueReportV02

## 25.1 MessageDefinition Functionality

The CollateralValueReport message is sent by the system transaction administrator to a system member (such as a directly connected party) to provide further information the current available value of securities for auto collateralisation for one specific or several cash accounts.

Outline

The CollateralValueReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Set of elements to identify the collateral value report message.

B. ReportOrError

   Report on collateral value information or operational error.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 25.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CollValRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [1..1] | ± | | 594 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 594 |
| {Or | **BusinessReport** <*BizRpt*> | [1..*] | | | 596 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C11, C10 | 598 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | | | 599 |
| | **Name** <*Nm*> | [0..1] | Text | | 599 |
| | **Identification** <*Id*> | [1..1] | ± | | 599 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 599 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 599 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 600 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 600 |
| | **CollateralValueReport** <*CollValRpt*> | [0..*] | | | 601 |
| {Or | **BusinessError** <*BizErr*> | [1..1] | | | 603 |
| | **Error** <*Err*> | [1..1] | | | 603 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 603 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 603 |
| | **Description** <*Desc*> | [0..1] | Text | | 603 |
| Or} | **CollateralValue** <*CollVal*> | [1..1] | | | 603 |
| | **DataAccessTime** <*DataAccsTm*> | [1..1] | DateTime | | 604 |
| | **TotalCollateralValuation** <*TtlCollValtn*> | [0..1] | Amount | C1, C6 | 604 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 605 |
| | **Securities** <*Scties*> | [0..*] | | | 605 |
| | **Identification** <*Id*> | [0..*] | ± | C7, C8, C12, C13, C14 | 606 |
| | **Position** <*Pos*> | [0..*] | | | 607 |
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 610 |
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |
| | **CollateralValue** <*CollVal*> | [1..1] | Amount | C1, C6 | 612 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 612 |
| | **Error** <*Err*> | [1..1] | | | 612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 613 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 613 |
| | **Description** <*Desc*> | [0..1] | Text | | 613 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 613 |

# 25.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C4 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C5 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C6 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C7 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C8 DescriptionUsageRule**

Description must be used alone as the last resort.

**C9 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C10 IdentificationAndProxyGuideline**

If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

**C11 IdentificationOrProxyPresenceRule**

Identification must be present or Proxy must be present. Both may be present.

**C12 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C13 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C14 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C15 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 25.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 25.4.1 MessageHeader <MsgHdr>

*Presence:* [1..1]

*Definition:* Set of elements to identify the collateral value report message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader3" on page 2995 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2995 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2995 |
| | RequestType <*ReqTp*> | [0..1] | | | 2995 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2995 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2996 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2996 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2996 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2997 |

## 25.4.2 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Report on collateral value information or operational error.

**ReportOrError <RptOrErr>** contains one of the following **CollateralValueReportOrError7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BusinessReport** <*BizRpt*> | [1..*] | | | 596 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C11, C10 | 598 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | | | 599 |
| | **Name** <*Nm*> | [0..1] | Text | | 599 |
| | **Identification** <*Id*> | [1..1] | ± | | 599 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 599 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 599 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 600 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 600 |
| | **CollateralValueReport** <*CollValRpt*> | [0..*] | | | 601 |
| {Or | **BusinessError** <*BizErr*> | [1..1] | | | 603 |
| | **Error** <*Err*> | [1..1] | | | 603 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 603 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 603 |
| | **Description** <*Desc*> | [0..1] | Text | | 603 |
| Or} | **CollateralValue** <*CollVal*> | [1..1] | | | 603 |
| | **DataAccessTime** <*DataAccsTm*> | [1..1] | DateTime | | 604 |
| | **TotalCollateralValuation** <*TtlCollValtn*> | [0..1] | Amount | C1, C6 | 604 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 605 |
| | **Securities** <*Scties*> | [0..*] | | | 605 |
| | **Identification** <*Id*> | [0..*] | ± | C7, C8, C12, C13, C14 | 606 |
| | **Position** <*Pos*> | [0..*] | | | 607 |
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 610 |
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |
| | **CollateralValue** <*CollVal*> | [1..1] | Amount | C1, C6 | 612 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 612 |
| | **Error** <*Err*> | [1..1] | | | 612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 613 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 613 |
| | **Description** <*Desc*> | [0..1] | Text | | 613 |

### 25.4.2.1 BusinessReport <BizRpt>

*Presence:* [1..*]

*Definition:* Provides information specific to the collateral value reports included in the message.

**BusinessReport <BizRpt>** contains the following **CollateralValueReport4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CashAccount** <*CshAcct*> | [1..1] | ± | C11, C10 | 598 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | | | 599 |
| | **Name** <*Nm*> | [0..1] | Text | | 599 |
| | **Identification** <*Id*> | [1..1] | ± | | 599 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 599 |
| | **CashAccountServicer** <*CshAcctSvcr*> | [0..1] | ± | | 599 |
| | **SecuritiesAccountOwner** <*SctiesAcctOwnr*> | [0..1] | ± | | 600 |
| | **SecuritiesAccountServicer** <*SctiesAcctSvcr*> | [0..1] | ± | | 600 |
| | **CollateralValueReport** <*CollValRpt*> | [0..*] | | | 601 |
| {Or | **BusinessError** <*BizErr*> | [1..1] | | | 603 |
| | **Error** <*Err*> | [1..1] | | | 603 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 603 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 603 |
| | **Description** <*Desc*> | [0..1] | Text | | 603 |
| Or} | **CollateralValue** <*CollVal*> | [1..1] | | | 603 |
| | **DataAccessTime** <*DataAccsTm*> | [1..1] | DateTime | | 604 |
| | **TotalCollateralValuation** <*TtlCollValtn*> | [0..1] | Amount | C1, C6 | 604 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 605 |
| | **Securities** <*Scties*> | [0..*] | | | 605 |
| | **Identification** <*Id*> | [0..*] | ± | C7, C8, C12, C13, C14 | 606 |
| | **Position** <*Pos*> | [0..*] | | | 607 |
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 610 |
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |
| | **CollateralValue** <*CollVal*> | [1..1] | Amount | C1, C6 | 612 |

#### 25.4.2.1.1 CashAccount <CshAcct>

*Presence:* [1..1]

*Definition:* Unique identification, as assigned by the account servicer, to unambiguously identify the account on which information is requested.

*Impacted by:* C11 "IdentificationOrProxyPresenceRule", C10 "IdentificationAndProxyGuideline"

**CashAccount <CshAcct>** contains the following elements (see "CashAccount40" on page 2832 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

### 25.4.2.1.2 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**CashAccountOwner <CshAcctOwnr>** contains the following **SystemPartyIdentification11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [0..1] | Text | | 599 |
| | **Identification** <*Id*> | [1..1] | ± | | 599 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 599 |

#### 25.4.2.1.2.1 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 25.4.2.1.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification to unambiguously identify the party within the system.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 25.4.2.1.2.3 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the party responsible for the maintenance of the party reference data.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 25.4.2.1.3 CashAccountServicer <CshAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**CashAccountServicer <CshAcctSvcr>** contains the following elements (see "BranchAndFinancialInstitutionIdentification8" on page 2919 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

### 25.4.2.1.4 SecuritiesAccountOwner <SctiesAcctOwnr>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of the securities account owner.

**SecuritiesAccountOwner <SctiesAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 25.4.2.1.5 SecuritiesAccountServicer <SctiesAcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the securities account on behalf of the account owner.

**SecuritiesAccountServicer <SctiesAcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 25.4.2.1.6 CollateralValueReport <CollValRpt>

*Presence:* [0..*]

*Definition:* Provides information specific to the report on collateral value positions.

**CollateralValueReport <CollValRpt>** contains one of the following **CollateralValueReportOrError6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BusinessError** <*BizErr*> | [1..1] | | | 603 |
| | **Error** <*Err*> | [1..1] | | | 603 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 603 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 603 |
| | **Description** <*Desc*> | [0..1] | Text | | 603 |
| Or} | **CollateralValue** <*CollVal*> | [1..1] | | | 603 |
| | **DataAccessTime** <*DataAccsTm*> | [1..1] | DateTime | | 604 |
| | **TotalCollateralValuation** <*TtlCollValtn*> | [0..1] | Amount | C1, C6 | 604 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 605 |
| | **Securities** <*Scties*> | [0..*] | | | 605 |
| | **Identification** <*Id*> | [0..*] | ± | C7, C8, C12, C13, C14 | 606 |
| | **Position** <*Pos*> | [0..*] | | | 607 |
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 610 |
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |
| | **CollateralValue** <*CollVal*> | [1..1] | Amount | C1, C6 | 612 |

#### 25.4.2.1.6.1 BusinessError <BizErr>

*Presence:* [1..1]

*Definition:* Reason the requested business information is not given.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 603 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 603 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 603 |
| | **Description** <*Desc*> | [0..1] | Text | | 603 |

##### 25.4.2.1.6.1.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 603 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 603 |

###### 25.4.2.1.6.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

###### 25.4.2.1.6.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

##### 25.4.2.1.6.1.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

#### 25.4.2.1.6.2 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Requested information on the value of the position for collateral purposes.

**CollateralValue <CollVal>** contains the following **CollateralValuePosition3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **DataAccessTime** <*DataAccsTm*> | [1..1] | DateTime | | 604 |
| | **TotalCollateralValuation** <*TtlCollValtn*> | [0..1] | Amount | C1, C6 | 604 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 605 |
| | **Securities** <*Scties*> | [0..*] | | | 605 |
| | **Identification** <*Id*> | [0..*] | ± | C7, C8, C12, C13, C14 | 606 |
| | **Position** <*Pos*> | [0..*] | | | 607 |
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 610 |
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |
| | **CollateralValue** <*CollVal*> | [1..1] | Amount | C1, C6 | 612 |

#### 25.4.2.1.6.2.1 DataAccessTime <DataAccsTm>

*Presence:* [1..1]

*Definition:* Date and time when the data was last accessed.

*Datatype:* "ISODateTime" on page 3320

#### 25.4.2.1.6.2.2 TotalCollateralValuation <TtlCollValtn>

*Presence:* [0..1]

*Definition:* Total value of the collateral valuation.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 25.4.2.1.6.2.3 SecuritiesAccount <SctiesAcct>

*Presence:* [0..1]

*Definition:* Unique identification, as assigned by the account servicer, to unambiguously identify the securities account.

**SecuritiesAccount <SctiesAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 25.4.2.1.6.2.4 Securities <Scties>

*Presence:* [0..*]

*Definition:* Unique identification, as known by the account owner, to unambiguously identify the securities on which the collateral value position is requested.

**Securities <Scties>** contains the following **SecurityCharacteristics3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..*] | ± | C7, C8, C12, C13, C14 | 606 |
| | **Position** <*Pos*> | [0..*] | | | 607 |
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 610 |
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |
| | **CollateralValue** <*CollVal*> | [1..1] | Amount | C1, C6 | 612 |

#### 25.4.2.1.6.2.4.1 Identification <Id>

*Presence:* [0..*]

*Definition:* Unique identification, as known by the account owner, to unambiguously identify the security.

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**Identification <Id>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 25.4.2.1.6.2.4.2 Position <Pos>

*Presence:* [0..*]

*Definition:* Specifies the position for the security.

**Position <Pos>** contains the following **SecuritiesPosition1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | Text | | 608 |
| | **Quantity** <*Qty*> | [1..1] | | | 608 |
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |

#### 25.4.2.1.6.2.4.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of a position or a balance, such as earmarked or delivered.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 25.4.2.1.6.2.4.2.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Specifies the quantity of a position or a balance.

**Quantity <Qty>** contains one of the following **SubBalanceQuantity2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Quantity** <*Qty*> | [1..1] | ± | | 609 |
| Or | **Proprietary** <*Prtry*> | [1..1] | | | 609 |
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |
| Or} | **QuantityAndAvailability** <*QtyAndAvlbty*> | [1..1] | | | 610 |
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |

#### 25.4.2.1.6.2.4.2.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 25.4.2.1.6.2.4.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Proprietary <Prtry>** contains the following **GenericIdentification15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | Text | | 609 |
| | **Issuer** <*Issr*> | [1..1] | Text | | 609 |
| | **SchemeName** <*SchmeNm*> | [0..1] | Text | | 609 |
| | **Balance** <*Bal*> | [1..1] | Quantity | | 609 |

#### 25.4.2.1.6.2.4.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 25.4.2.1.6.2.4.2.2.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

#### 25.4.2.1.6.2.4.2.2.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 3328

#### 25.4.2.1.6.2.4.2.2.4 Balance <Bal>

*Presence:* [1..1]

*Definition:* Value of the balance.

*Datatype:* "Number" on page 3324

#### 25.4.2.1.6.2.4.2.2.3 QuantityAndAvailability <QtyAndAvlbty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbty>** contains the following **QuantityAndAvailability1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Quantity** <*Qty*> | [1..1] | ± | | 610 |
| | **AvailabilityIndicator** <*AvlbtyInd*> | [1..1] | Indicator | | 610 |

#### 25.4.2.1.6.2.4.2.2.3.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 25.4.2.1.6.2.4.2.2.3.2 AvailabilityIndicator <AvlbtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether the quantity of securities on the sub-balance is available.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 25.4.2.1.6.2.4.3 ValuationPrice <ValtnPric>

*Presence:* [1..1]

*Definition:* Specifies the price of the security for valuation purposes.

**ValuationPrice <ValtnPric>** contains the following **AmountPricePerFinancialInstrumentQuantity9** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AmountPriceType** <*AmtPricTp*> | [1..1] | ± | | 611 |
| | **PriceValue** <*PricVal*> | [1..1] | ± | | 611 |
| | **FinancialInstrumentQuantity** <*FinInstrmQty*> | [1..1] | ± | | 611 |
| | **PriceFixingDate** <*PricFxgDt*> | [1..1] | Date | | 612 |

#### 25.4.2.1.6.2.4.3.1 AmountPriceType <AmtPricTp>

*Presence:* [1..1]

*Definition:* Type of amount price.

**AmountPriceType <AmtPricTp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 3025 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Yielded <*Yldd*> | [1..1] | Indicator | | 3025 |
| Or} | ValueType <*ValTp*> | [1..1] | CodeSet | | 3025 |

#### 25.4.2.1.6.2.4.3.2 PriceValue <PricVal>

*Presence:* [1..1]

*Definition:* Value given to a price.

**PriceValue <PricVal>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 25.4.2.1.6.2.4.3.3 FinancialInstrumentQuantity <FinInstrmQty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument.

**FinancialInstrumentQuantity <FinInstrmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 25.4.2.1.6.2.4.3.4 PriceFixingDate <PricFxgDt>

*Presence:* [1..1]

*Definition:* Date at which the actual price for a financial instrument is fixed.

*Datatype:* "ISODate" on page 3319

#### 25.4.2.1.6.2.4.4 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Specifies the value of the security for collateral purposes.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 25.4.2.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Indicates whether an operational error has been issued during the processing of the related request.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 613 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 613 |
| | **Description** <*Desc*> | [0..1] | Text | | 613 |

#### 25.4.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 613 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 613 |

#### 25.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 25.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

### 25.4.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 25.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 26 head.002.001.01 BusinessFileHeaderV01

## 26.1 MessageDefinition Functionality

The Business File Header contains information about the parties involved in the file exchange, as well as information about the content and its structure.

The Business File headers has four major functions:

- Provides information about the sender of the file.

- Identifies the file exchanged: each file must have a unique File Identifier.

- Describes the type of message(s) exchanged: by default, the type of messages contained in a file will be ISO 20022 message definitions.

- Provides processing information to the receiving party: that would be, for instance, the total number of messages included in the file.

Usage: The Business File Header (head.002) is to be used exclusively in existing implementations, such as the Eurosystem, and will be replaced for general use by the upcoming next version defined as the Business File Envelope (nvlp.002). The Business File Header (head.002) will therefore not be maintained in the future and any new implementation must use the Business File Envelope (nvlp.002).

Outline

The BusinessFileHeaderV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. PayloadDescription

   Contains information about the payload.

B. Payload

   File Payload is used to include the exchanged documents within the file structure.

# 26.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*Xchg*> | [1..1] | | | |
| | | | | | |
| | **PayloadDescription** <*PyldDesc*> | [1..1] | | | 615 |
| | **PayloadData** <*PyldData*> | [1..1] | | | 616 |
| | **PayloadIdentifier** <*PyldIdr*> | [1..1] | Text | | 616 |
| | **CreationDateAndTime** <*CreDtAndTm*> | [1..1] | DateTime | | 616 |
| | **PossibleDuplicateFlag** <*PssblDplctFlg*> | [0..1] | Indicator | | 616 |
| | **ApplicationSpecifics** <*ApplSpcfcs*> | [0..1] | | | 617 |
| | **SystemUser** <*SysUsr*> | [0..1] | Text | | 617 |
| | **Signature** <*Sgntr*> | [0..1] | (External Schema) | | 617 |
| | **TotalNumberOfDocuments** <*TtlNbOfDocs*> | [1..1] | Quantity | | 617 |
| | **PayloadType** <*PyldTp*> | [1..1] | Text | | 618 |
| | **ManifestData** <*MnfstData*> | [0..*] | | | 618 |
| | **DocumentType** <*DocTp*> | [1..1] | Text | | 618 |
| | **NumberOfDocuments** <*NbOfDocs*> | [1..1] | Quantity | | 618 |
| | **Payload** <*Pyld*> | [0..*] | (External Schema) | | 618 |

# 26.3 Constraints

**C1 OnlySignatureElement**

The XML Signature namespace ("http://www.w3.org/2000/09/xmldsig#") allows for different XML elements to be root elements. This means the user has to choose amongst these global elements which one to use as the root element. Only the XML element Signature is allowed.

# 26.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 26.4.1 PayloadDescription <PyldDesc>

*Presence:* [1..1]

*Definition:* Contains information about the payload.

**PayloadDescription <PyldDesc>** contains the following **PayloadDescription2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PayloadData** <*PyldData*> | [1..1] | | | 616 |
| | **PayloadIdentifier** <*PyldIdr*> | [1..1] | Text | | 616 |
| | **CreationDateAndTime** <*CreDtAndTm*> | [1..1] | DateTime | | 616 |
| | **PossibleDuplicateFlag** <*PssblDplctFlg*> | [0..1] | Indicator | | 616 |
| | **ApplicationSpecifics** <*ApplSpcfcs*> | [0..1] | | | 617 |
| | **SystemUser** <*SysUsr*> | [0..1] | Text | | 617 |
| | **Signature** <*Sgntr*> | [0..1] | (External Schema) | | 617 |
| | **TotalNumberOfDocuments** <*TtlNbOfDocs*> | [1..1] | Quantity | | 617 |
| | **PayloadType** <*PyldTp*> | [1..1] | Text | | 618 |
| | **ManifestData** <*MnfstData*> | [0..*] | | | 618 |
| | **DocumentType** <*DocTp*> | [1..1] | Text | | 618 |
| | **NumberOfDocuments** <*NbOfDocs*> | [1..1] | Quantity | | 618 |

## 26.4.1.1 PayloadData <PyldData>

*Presence:* [1..1]

*Definition:* This component is used to identify the instance of the document exchanged.

**PayloadData <PyldData>** contains the following **PayloadData2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PayloadIdentifier** <*PyldIdr*> | [1..1] | Text | | 616 |
| | **CreationDateAndTime** <*CreDtAndTm*> | [1..1] | DateTime | | 616 |
| | **PossibleDuplicateFlag** <*PssblDplctFlg*> | [0..1] | Indicator | | 616 |

### 26.4.1.1.1 PayloadIdentifier <PyldIdr>

*Presence:* [1..1]

*Definition:* String of characters that uniquely identifies the file, which was delivered by the sender.

*Datatype:* "Max35Text" on page 3328

### 26.4.1.1.2 CreationDateAndTime <CreDtAndTm>

*Presence:* [1..1]

*Definition:* Date and time when the file was created by the sender.

*Datatype:* "ISODateTime" on page 3320

### 26.4.1.1.3 PossibleDuplicateFlag <PssblDplctFlg>

*Presence:* [0..1]

*Definition:* Flag indicating if the file exchanged between the two business applications is possibly a duplicate. If this indicator is not present within the message, please note that the default value would be "False".

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 26.4.1.2 ApplicationSpecifics <ApplSpcfcs>

*Presence:* [0..1]

*Definition:* Contains business information that is considered as necessary by the service provider.

**ApplicationSpecifics <ApplSpcfcs>** contains the following **ApplicationSpecifics1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemUser** <*SysUsr*> | [0..1] | Text | | 617 |
| | **Signature** <*Sgntr*> | [0..1] | (External Schema) | | 617 |
| | **TotalNumberOfDocuments** <*TtlNbOfDocs*> | [1..1] | Quantity | | 617 |

#### 26.4.1.2.1 SystemUser <SysUsr>

*Presence:* [0..1]

*Definition:* A system user is a user account defined in the static data. It represents an individual or an application that interacts with the system administrator (e. g. T2S), triggering the available functions. The set of functions available to each system user stems from the set of privileges for which the system user is grantee. System administrator does not provide any attribute for distinguishing between individuals and applications.

*Datatype:* "Max140Text" on page 3326

#### 26.4.1.2.2 Signature <Sgntr>

*Presence:* [0..1]

*Definition:* Contains the digital signature of the Business Entity authorised to sign this Business File.

*Type:* (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

http://www.w3.org/TR/2008/REC-xmldsig-core-20080610/.

#### 26.4.1.2.3 TotalNumberOfDocuments <TtlNbOfDocs>

*Presence:* [1..1]

*Definition:* Gives the total number of instances (messages) within the file.

*Datatype:* "Number" on page 3324

#### 26.4.1.3 PayloadType <PyldTp>

*Presence:* [1..1]

*Definition:* Identification of the type of payload.

*Datatype:* "Max256Text" on page 3327

#### 26.4.1.4 ManifestData <MnfstData>

*Presence:* [0..*]

*Definition:* Manifest that describes the related items or attachments.

This block is repeated for each different type of item.

**ManifestData <MnfstData>** contains the following **ManifestData2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **DocumentType** <*DocTp*> | [1..1] | Text | | 618 |
| | **NumberOfDocuments** <*NbOfDocs*> | [1..1] | Quantity | | 618 |

##### 26.4.1.4.1 DocumentType <DocTp>

*Presence:* [1..1]

*Definition:* Specifies the type of items contained in the document set. An initial list of values can be found in the ISO20022 message type catalogue such as admi, camt, pacs, sese, semt etc. ISO messages.

*Datatype:* "Max35Text" on page 3328

##### 26.4.1.4.2 NumberOfDocuments <NbOfDocs>

*Presence:* [1..1]

*Definition:* Gives the number of instances (messages) for each declared type.

*Datatype:* "Number" on page 3324

## 26.4.2 Payload <Pyld>

*Presence:* [0..*]

*Definition:* File Payload is used to include the exchanged documents within the file structure.

*Type:* (External Schema)

Specifies a data structure that allows to include any valid XML Structure (e.g. through an XML Schema). The property namespace is set to 'any'.

The processContents value is 'lax' which according to the above specification and to Iso20022:2013 means: If the item has a uniquely determined declaration available, it must be ·valid· with respect to that definition, that is, ·validate· if you can, don't worry if you can't, i.e. it MAY be validated or not.

# 27 reda.006.001.01 SecurityCreationRequestV01

## 27.1 MessageDefinition Functionality

SCOPE

An instructing party sends a SecurityCreationRequest message to an executing/servicing party to request the creation of financial instrument static details in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party identified a gap in the securities coverage of the executing/servicing party. The instructing party needs this security to be set-up at the executing / servicing party to perform its activities.

Initiator: instructing party.

Outline

The SecurityCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. Security

   Represents the financial instruments details.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 27.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 636 |
| | **Security** <*Scty*> | [1..1] | | | 636 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 653 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 654 |
| | **Equity** <*Eqty*> | [0..1] | | | 662 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 663 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 663 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 663 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 664 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 664 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 664 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 665 |
| | **Warrant** <*Warrt*> | [0..1] | | | 665 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 666 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 667 |
| | **Value** <*Val*> | [1..1] | ± | | 667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 668 |
| | **Type** <*Tp*> | [0..1] | | | 668 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 669 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 669 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 669 |
| | **Name** <*Nm*> | [1..1] | Text | | 670 |
| | **Identification** <*Id*> | [0..1] | | | 670 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 670 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 671 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 671 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 671 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 672 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 672 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 672 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 672 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 672 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 673 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 673 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 677 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 677 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 678 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 678 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 678 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 678 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 678 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 678 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 679 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 679 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 679 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 679 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 679 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 679 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 679 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 679 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 680 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 680 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 680 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 680 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 680 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 681 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 681 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 681 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 681 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 681 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 682 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 682 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 682 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 682 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 682 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 683 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 683 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 683 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 683 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 684 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 684 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 684 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 685 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 685 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 685 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 685 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 685 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 685 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 685 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 686 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 686 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 686 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 686 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 686 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 687 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 687 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 687 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 687 |
| | **Value** <*Val*> | [1..1] | Rate | | 688 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 688 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 688 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 691 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 691 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 691 |
| | **Value** <*Val*> | [1..1] | ± | | 692 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 692 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 693 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 693 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 693 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 694 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 694 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 694 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 694 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 695 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 696 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 696 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 697 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 697 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 697 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 697 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 698 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 698 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 698 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 699 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 699 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 699 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 699 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 699 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 699 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 700 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 700 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 700 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 700 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 701 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 701 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 701 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 701 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 701 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 702 |
| | **Derivative** <*Deriv*> | [0..1] | | | 702 |
| | **Future** <*Futr*> | [0..1] | | | 706 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 708 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 708 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 708 |
| | **Value** <*Val*> | [1..1] | ± | | 709 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 709 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 710 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 710 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 711 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 711 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 713 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 714 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 714 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 714 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 716 |
| | **Quantity** <*Qty*> | [0..1] | | | 716 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 716 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 717 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 718 |
| | **Price** <*Pric*> | [0..1] | | | 718 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 720 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 722 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 725 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 725 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 726 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 726 |
| | **Option** <*Optn*> | [0..1] | | | 726 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 730 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 730 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 730 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 730 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 730 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 731 |
| | **Value** <*Val*> | [1..1] | ± | | 731 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 732 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 732 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 733 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 733 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 733 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 733 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 734 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 734 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 734 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 734 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 735 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 735 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 735 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 735 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 735 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 736 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 736 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 736 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 736 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 737 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 737 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 738 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 738 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 740 |
| | **Quantity** <*Qty*> | [0..1] | | | 740 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 740 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 741 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 742 |
| | **Price** <*Pric*> | [0..1] | | | 742 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 744 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 746 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 749 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 749 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 750 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 750 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 750 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 759 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 759 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 760 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 760 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 760 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 760 |
| | **DenominationCurrency** <*DnmtnCcy*> | [1..1] | CodeSet | C2 | 760 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 761 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 761 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 761 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 761 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 761 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 761 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 762 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 762 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 762 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 762 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 763 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 763 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 763 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 763 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 763 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 764 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 764 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 764 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 764 |
| | **Issuance** <*Issnc*> | [0..1] | | | 764 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 766 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 766 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 766 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 766 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 766 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 766 |
| | **Name** <*Nm*> | [1..1] | Text | | 767 |
| | **Identification** <*Id*> | [0..1] | | | 767 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 767 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 768 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 768 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 769 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 769 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 769 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 769 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 769 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 770 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 770 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 770 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 771 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 771 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 771 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 772 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 772 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 772 |
| | **Identification** <*Id*> | [0..1] | Text | | 772 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 772 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 773 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 773 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 773 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 774 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 774 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 774 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 774 |

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| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 774 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 775 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 775 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 775 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 776 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 776 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 776 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 776 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 777 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 778 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 778 |
| | **Value** <*Val*> | [1..1] | ± | | 779 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 779 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 780 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 780 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 780 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 781 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 782 |
| | **PutType** <*PutTp*> | [0..1] | | | 782 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 782 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 782 |
| | **CallType** <*CallTp*> | [0..1] | | | 783 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 783 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 783 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 783 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 784 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 784 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 784 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 784 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 785 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 785 |

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| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 785 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 785 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 786 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 786 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 786 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 786 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 787 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 787 |
| | **Class** <*Clss*> | [0..1] | Text | | 787 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 787 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 787 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 788 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 788 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 789 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 789 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 790 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | IdentifierSet | C3 | 790 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 790 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 790 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 791 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 791 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 791 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 792 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 792 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 793 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 793 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 793 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 793 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 794 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 794 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 794 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 796 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 797 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 797 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 797 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 797 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 798 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 798 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 798 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 799 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 799 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 799 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 800 |
| | **Name** <*Nm*> | [1..1] | Text | | 800 |
| | **Identification** <*Id*> | [0..1] | | | 800 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 801 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 801 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 801 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 801 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 802 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 802 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 802 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 802 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
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| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 802 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 803 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 803 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 804 |
| | **Name** <*Nm*> | [1..1] | Text | | 804 |
| | **Identification** <*Id*> | [0..1] | | | 805 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 805 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 805 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 805 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 806 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 806 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 806 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 806 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 807 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 807 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 808 |
| | **Name** <*Nm*> | [1..1] | Text | | 808 |
| | **Identification** <*Id*> | [0..1] | | | 809 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 809 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 809 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 809 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 810 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 810 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 810 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 810 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 811 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 811 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
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| | **PayingAgent** <*PngAgt*> | [0..1] | | | 812 |
| | **Name** <*Nm*> | [1..1] | Text | | 812 |
| | **Identification** <*Id*> | [0..1] | | | 813 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 813 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 813 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 813 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 814 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 814 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 814 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 814 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 815 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 815 |
| | **Depository** <*Dpstry*> | [0..1] | | | 816 |
| | **Name** <*Nm*> | [1..1] | Text | | 816 |
| | **Identification** <*Id*> | [0..1] | | | 817 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 817 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 817 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 817 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 818 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 818 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 818 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 818 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 819 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 819 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 820 |
| | **Name** <*Nm*> | [1..1] | Text | | 820 |
| | **Identification** <*Id*> | [0..1] | | | 821 |

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| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 821 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 821 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 821 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 822 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 822 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 822 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 822 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 823 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 823 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 824 |

# 27.3 Constraints

**C1 ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C7 DescriptionUsageRule**

Description must be used alone as the last resort.

**C8 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C9 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C10 MailingIndicatorRule**

If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

**C11 NextCallableDateAndCallableIndicatorRule**

If CallableIndicator is present, then NextCalldate must be present.

**C12 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C13 PutableDateAndPutableIndicatorRule**

If PutableIndicator is present, then PutableDate must be present.

**C14 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 27.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 27.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 27.4.2 Security <Scty>

*Presence:* [1..1]

*Definition:* Represents the financial instruments details.

**Security <Scty>** contains the following **SecurityAttributes10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 653 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 654 |
| | **Equity** <*Eqty*> | [0..1] | | | 662 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 663 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 663 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 663 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 664 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 664 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 664 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 665 |
| | **Warrant** <*Warrt*> | [0..1] | | | 665 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 666 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 667 |
| | **Value** <*Val*> | [1..1] | ± | | 667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 668 |
| | **Type** <*Tp*> | [0..1] | | | 668 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 669 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 669 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 669 |
| | **Name** <*Nm*> | [1..1] | Text | | 670 |
| | **Identification** <*Id*> | [0..1] | | | 670 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 670 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 671 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 671 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 672 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 672 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 672 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 672 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 672 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 673 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 673 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 677 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 677 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 678 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 678 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 678 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 678 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 678 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 678 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 679 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 679 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 679 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 679 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 679 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 679 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 679 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 679 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 680 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 680 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 680 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 680 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 680 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 681 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 681 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 681 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 681 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 681 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 682 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 682 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 682 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 682 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 682 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 683 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 683 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 683 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 683 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 684 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 684 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 684 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 685 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 685 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 685 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 685 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 685 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 685 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 685 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 686 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 686 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 686 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 686 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 686 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 687 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 687 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 687 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 687 |
| | **Value** <*Val*> | [1..1] | Rate | | 688 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 688 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 688 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 691 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 691 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 691 |
| | **Value** <*Val*> | [1..1] | ± | | 692 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 692 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 693 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 693 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 693 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 694 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 694 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 694 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 694 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 695 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 696 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 696 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 697 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 697 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 697 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 697 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 698 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 698 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 698 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 699 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 699 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 699 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 699 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 699 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 699 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 700 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 700 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 700 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 700 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 701 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 701 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 701 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 701 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 701 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 702 |
| | **Derivative** <*Deriv*> | [0..1] | | | 702 |
| | **Future** <*Futr*> | [0..1] | | | 706 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 708 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 708 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 708 |
| | **Value** <*Val*> | [1..1] | ± | | 709 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 709 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 710 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 710 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 711 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 711 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 713 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 714 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 714 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 714 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 716 |
| | **Quantity** <*Qty*> | [0..1] | | | 716 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 716 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 717 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 718 |
| | **Price** <*Pric*> | [0..1] | | | 718 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 720 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 722 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 725 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 725 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 726 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 726 |
| | **Option** <*Optn*> | [0..1] | | | 726 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 730 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 730 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 730 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 730 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 730 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 731 |
| | **Value** <*Val*> | [1..1] | ± | | 731 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 732 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 732 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 733 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 733 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 733 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 733 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 734 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 734 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 734 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 734 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 735 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 735 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 735 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 735 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 735 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 736 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 736 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 736 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 736 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 737 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 737 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 738 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 738 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 740 |
| | **Quantity** <*Qty*> | [0..1] | | | 740 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 740 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 741 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 742 |
| | **Price** <*Pric*> | [0..1] | | | 742 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 744 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 746 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 749 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 749 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 750 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 750 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 750 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 759 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 759 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 760 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 760 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 760 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 760 |
| | **DenominationCurrency** <*DnmtnCcy*> | [1..1] | CodeSet | C2 | 760 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 761 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 761 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 761 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 761 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 761 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 761 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 762 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 762 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 762 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 762 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 763 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 763 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 763 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 763 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 763 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 764 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 764 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 764 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 764 |
| | **Issuance** <*Issnc*> | [0..1] | | | 764 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 766 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 766 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 766 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 766 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 766 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 766 |
| | **Name** <*Nm*> | [1..1] | Text | | 767 |
| | **Identification** <*Id*> | [0..1] | | | 767 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 767 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 768 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 768 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 769 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 769 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 769 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 769 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 769 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 770 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 770 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 770 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 771 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 771 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 771 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 772 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 772 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 772 |
| | **Identification** <*Id*> | [0..1] | Text | | 772 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 772 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 773 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 773 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 773 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 774 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 774 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 774 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 774 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 774 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 775 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 775 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 775 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 776 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 776 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 776 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 776 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 777 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 778 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 778 |
| | **Value** <*Val*> | [1..1] | ± | | 779 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 779 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 780 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 780 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 780 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 781 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 782 |
| | **PutType** <*PutTp*> | [0..1] | | | 782 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 782 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 782 |
| | **CallType** <*CallTp*> | [0..1] | | | 783 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 783 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 783 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 783 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 784 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 784 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 784 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 784 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 785 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 785 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 785 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 785 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 786 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 786 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 786 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 786 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 787 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 787 |
| | **Class** <*Clss*> | [0..1] | Text | | 787 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 787 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 787 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 788 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 788 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 789 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 789 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 790 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | IdentifierSet | C3 | 790 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 790 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 790 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 791 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 791 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 791 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 792 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 792 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 793 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 793 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 793 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 793 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 794 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 794 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 794 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 796 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 797 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 797 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 797 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 797 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 798 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 798 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 798 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 799 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 799 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 799 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 800 |
| | **Name** <*Nm*> | [1..1] | Text | | 800 |
| | **Identification** <*Id*> | [0..1] | | | 800 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 801 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 801 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 801 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 801 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 802 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 802 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 802 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 802 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 802 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 803 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 803 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 804 |
| | **Name** <*Nm*> | [1..1] | Text | | 804 |
| | **Identification** <*Id*> | [0..1] | | | 805 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 805 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 805 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 805 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 806 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 806 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 806 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 806 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 807 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 807 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 808 |
| | **Name** <*Nm*> | [1..1] | Text | | 808 |
| | **Identification** <*Id*> | [0..1] | | | 809 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 809 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 809 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 809 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 810 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 810 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 810 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 810 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 811 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 811 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 812 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 812 |
| | **Identification** <*Id*> | [0..1] | | | 813 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 813 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 813 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 813 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 814 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 814 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 814 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 814 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 815 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 815 |
| | **Depository** <*Dpstry*> | [0..1] | | | 816 |
| | **Name** <*Nm*> | [1..1] | Text | | 816 |
| | **Identification** <*Id*> | [0..1] | | | 817 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 817 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 817 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 817 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 818 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 818 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 818 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 818 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 819 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 819 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 820 |
| | **Name** <*Nm*> | [1..1] | Text | | 820 |
| | **Identification** <*Id*> | [0..1] | | | 821 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 821 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 821 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 821 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 822 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 822 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 822 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 822 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 823 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 823 |

### 27.4.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 27.4.2.2 FinancialInstrumentType <FinInstrmTp>

*Presence:* [0..*]

*Definition:* Provides additional details about the financial instrument.

**FinancialInstrumentType <FinInstrmTp>** contains the following **FinancialInstrument97** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Equity** <*Eqty*> | [0..1] | | | 662 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 663 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 663 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 663 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 664 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 664 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 664 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 665 |
| | **Warrant** <*Warrt*> | [0..1] | | | 665 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 666 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 667 |
| | **Value** <*Val*> | [1..1] | ± | | 667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 668 |
| | **Type** <*Tp*> | [0..1] | | | 668 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 669 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 669 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 669 |
| | **Name** <*Nm*> | [1..1] | Text | | 670 |
| | **Identification** <*Id*> | [0..1] | | | 670 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 670 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 671 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 671 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 672 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 672 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 672 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 672 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 672 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 673 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 673 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 677 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 677 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 678 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 678 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 678 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 678 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 678 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 678 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 679 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 679 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 679 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 679 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 679 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 679 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 679 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 679 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 680 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 680 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 680 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 680 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 680 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 681 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 681 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 681 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 681 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 681 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 682 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 682 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 682 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 682 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 682 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 683 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 683 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 683 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 683 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 684 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 684 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 684 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 685 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 685 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 685 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 685 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 685 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 685 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 685 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 686 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 686 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 686 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 686 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 686 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 687 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 687 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 687 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 687 |
| | **Value** <*Val*> | [1..1] | Rate | | 688 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 688 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 688 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 691 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 691 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 691 |
| | **Value** <*Val*> | [1..1] | ± | | 692 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 692 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 693 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 693 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 693 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 694 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 694 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 694 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 694 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 695 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 696 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 696 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 697 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 697 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 697 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 697 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 698 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 698 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 698 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 699 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 699 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 699 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 699 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 699 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 699 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 700 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 700 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 700 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 700 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 701 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 701 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 701 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 701 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 701 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 702 |
| | **Derivative** <*Deriv*> | [0..1] | | | 702 |
| | **Future** <*Futr*> | [0..1] | | | 706 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 708 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 708 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 708 |
| | **Value** <*Val*> | [1..1] | ± | | 709 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 709 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 710 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 710 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 711 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 711 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 713 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 714 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 714 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 714 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 716 |
| | **Quantity** <*Qty*> | [0..1] | | | 716 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 716 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 717 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 718 |
| | **Price** <*Pric*> | [0..1] | | | 718 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 720 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 722 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 725 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 725 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 726 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 726 |
| | **Option** <*Optn*> | [0..1] | | | 726 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 730 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 730 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 730 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 730 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 730 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 731 |
| | **Value** <*Val*> | [1..1] | ± | | 731 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 732 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 732 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 733 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 733 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 733 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 733 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 734 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 734 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 734 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 734 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 735 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 735 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 735 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 735 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 735 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 736 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 736 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 736 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 736 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 737 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 737 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 738 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 738 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 740 |
| | **Quantity** <*Qty*> | [0..1] | | | 740 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 740 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 741 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 742 |
| | **Price** <*Pric*> | [0..1] | | | 742 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 744 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 746 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 749 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 749 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 750 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 750 |

### 27.4.2.2.1 Equity <Eqty>

*Presence:* [0..1]

*Definition:* Financial instrument which represents a title of ownership in a company, ie, the shareholder is entitled to a part of the company's profit - usually by payment of a dividend - and to voting rights, if any. Each company issues generally different classes of shares, eg, ordinary or common shares, which have no guaranteed amount of dividend but carry voting rights, or preferred shares, which receive dividends before ordinary shares but have no voting right.

**Equity <Eqty>** contains the following **Equity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 663 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 663 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 663 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 664 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 664 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 664 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 665 |

#### 27.4.2.2.1.1 PreferenceToIncome <PrefToIncm>

*Presence:* [1..1]

*Definition:* Indicates the level of priority to claim on income and assets of the company in case of the payment of dividends and in the event of a bankruptcy, for example, ordinary/common stocks, preferred stocks, subordinated debt, etc.

**PreferenceToIncome <PrefToIncm>** contains one of the following **PreferenceToIncome5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 663 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 663 |

##### 27.4.2.2.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Preference to income expressed as an ISO 20022 code.

*Datatype:* "PreferenceToIncome1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

##### 27.4.2.2.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Preference to income expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.1.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security will no longer exist, for example, redeemable preference shares.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.1.3 NonPaidAmount <NonPdAmt>

*Presence:* [0..1]

*Definition:* Nominal amount which is not paid yet.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.1.4 ParValue <ParVal>

*Presence:* [0..1]

*Definition:* Nominal value of an equity security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.1.5 VotingRightsPerShare <VtngRghtsPerShr>

*Presence:* [0..1]

*Definition:* Number of voting rights per share.

*Datatype:* "Number" on page 3324

### 27.4.2.2.2 Warrant <Warrt>

*Presence:* [0..1]

*Definition:* Financial instrument that gives the holder the right to purchase shares or bonds at a given price within a specified time.

**Warrant <Warrt>** contains the following **Warrant4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 666 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 667 |
| | **Value** <*Val*> | [1..1] | ± | | 667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 668 |
| | **Type** <*Tp*> | [0..1] | | | 668 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 669 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 669 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 669 |
| | **Name** <*Nm*> | [1..1] | Text | | 670 |
| | **Identification** <*Id*> | [0..1] | | | 670 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 670 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 671 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 671 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 672 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 672 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 672 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 672 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 672 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 673 |

#### 27.4.2.2.2.1 Multiplier <Mltplr>

*Presence:* [0..1]

*Definition:* Specifies the ratio or multiply factor used to convert from contracts to shares.

*Datatype:* "BaseOneRate" on page 3324

#### 27.4.2.2.2.2 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a warrant is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 667 |
| | **Value** <*Val*> | [1..1] | ± | | 667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 668 |

#### 27.4.2.2.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates when a warrant can be exercised.

**Type <Tp>** contains one of the following **WarrantStyle3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 669 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 669 |

#### 27.4.2.2.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Warrant style expressed as an ISO 20022 code.

*Datatype:* "WarrantStyle1Code" on page 3319

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

#### 27.4.2.2.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Warrant style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.2.4 WarrantAgent <WarrtAgt>

*Presence:* [0..*]

*Definition:* Entity appointed by the issuer to process the exercising of warrants, sometimes responsible for the issuance of the warrants into the market.

**WarrantAgent <WarrtAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 670 |
| | **Identification** <*Id*> | [0..1] | | | 670 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 670 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 671 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 671 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 671 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 672 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 672 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 672 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 672 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 672 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 673 |

#### 27.4.2.2.2.4.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.2.2.4.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 670 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 671 |

#### 27.4.2.2.2.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 27.4.2.2.2.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.2.2.4.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.2.4.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.2.2.4.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.2.2.4.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.2.2.4.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.2.4.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.2.4.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 27.4.2.2.2.4.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 27.4.2.2.4.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.2.3 Debt <Debt>

*Presence:* [0..1]

*Definition:* Financial instruments evidencing moneys owed by the issuer to the holder on terms as specified.

*Impacted by:* C11 "NextCallableDateAndCallableIndicatorRule", C13 "PutableDateAndPutableIndicatorRule"

**Debt <Debt>** contains the following **Debt5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 677 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 677 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 678 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 678 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 678 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 678 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 678 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 678 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 679 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 679 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 679 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 679 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 679 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 679 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 679 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 679 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 680 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 680 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 680 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 680 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 680 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 681 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 681 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 681 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 681 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 681 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 682 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 682 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 682 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 682 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 682 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 683 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 683 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 683 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 683 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 684 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 684 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 684 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 685 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 685 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 685 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 685 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 685 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 685 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 685 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 686 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 686 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 686 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 686 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 686 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 686 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 687 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 687 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 687 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 687 |
| | **Value** <*Val*> | [1..1] | Rate | | 688 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 688 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 688 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 691 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 691 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 691 |
| | **Value** <*Val*> | [1..1] | ± | | 692 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 692 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 693 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 693 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 693 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 694 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 694 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 694 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 694 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 695 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 696 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 696 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 697 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 697 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 697 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 697 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 698 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 698 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 698 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 699 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 699 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 699 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 699 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 699 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 699 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 700 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 700 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 700 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 700 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 701 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 701 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 701 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 701 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 701 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 702 |

**Constraints**

- **NextCallableDateAndCallableIndicatorRule**

  If CallableIndicator is present, then NextCalldate must be present.

- **PutableDateAndPutableIndicatorRule**

  If PutableIndicator is present, then PutableDate must be present.

#### 27.4.2.2.3.1 PaymentCurrency <PmtCcy>

*Presence:* [0..1]

*Definition:* Currency of the payment.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 27.4.2.2.3.2 FaceAmount <FaceAmt>

*Presence:* [0..1]

*Definition:* Unit value of a debt security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.3.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 27.4.2.2.3.4 InterestFixingDate <IntrstFxgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the rate determination is made, also called determination date.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.5 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date/time at which a security begins to accrue interest.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.6 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date/time at which the first interest payment is due to holders of the security.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.7 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.8 NextCouponDate <NxtCpnDt>

*Presence:* [0..1]

*Definition:* Date of the coupon attached to the physical security.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.9 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.10 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date/time at which the issuer has the right to pay the securitiy prior to maturity.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.11 NextFactorDate <NxtFctrDt>

*Presence:* [0..1]

*Definition:* The date that the current factor will be changed to a new factor.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.12 ExpirationDate <XprtnDt>

*Presence:* [0..1]

*Definition:* Date/time at which an interest bearing security becomes due and assets are to be repaid.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.13 PaymentDirectionIndicator <PmtDrctnInd>

*Presence:* [0..1]

*Definition:* Indicates the direction of payment for asset or mortgage backed securities, ie, whether the repaid capital is distributed (payment direction is down) or capitalized (payment direction is up).

*Datatype:* One of the following values must be used (see "PaymentDirectionIndicator" on page 3323):

- *Meaning When True:* Up
- *Meaning When False:* Down

#### 27.4.2.2.3.14 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.15 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the interest rate applicable to the next interest payment period.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.16 OddCouponIndicator <OddCpnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the payment of the coupon (interest) on a bond is off the normal schedule.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.17 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.18 CPProgram <CPPrgm>

*Presence:* [0..1]

*Definition:* The program under which a commercial paper is issued. The values that are most used are:

0 = N/A

1 = 3(a)3

2 = 4(2)

3 = 3(a)4

4 = 3(c)7

5 = 144A

6 = 3(a)2

99 = Other.

*Datatype:* "Number" on page 3324

#### 27.4.2.2.3.19 CPRegistrationType <CPRegnTp>

*Presence:* [0..1]

*Definition:* Registration type of a commercial paper issuance.

*Datatype:* "Max350Text" on page 3328

#### 27.4.2.2.3.20 InterestAccrualDate <IntrstAcrlDt>

*Presence:* [0..1]

*Definition:* Start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the issue date and the dated date.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.21 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.22 PreFundedIndicator <PreFnddInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.23 EscrowedIndicator <EscrwdInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.24 PerpetualIndicator <PerptlInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security has no maturity date.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.25 SubordinatedIndicator <SubrdntdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is a subordinated security.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.26 ExtendibleIndicator <XtndblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is extendible,eg, repayment may be extended or maturity changed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.27 ExtendiblePeriod <XtndblPrd>

*Presence:* [0..1]

*Definition:* Period during which a date might be extended.

**ExtendiblePeriod <XtndblPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 682 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 682 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 682 |

##### 27.4.2.2.3.27.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 27.4.2.2.3.27.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 27.4.2.2.3.27.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 27.4.2.2.3.28 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.29 OverAllotmentAmount <OverAlltmtAmt>

*Presence:* [0..1]

*Definition:* Amount for which a security can be overalloted (as in greenshoe option).

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.3.30 OverAllotmentRate <OverAlltmtRate>

*Presence:* [0..1]

*Definition:* Percentage for which a security can be overalloted (as in greenshoe option).

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.31 AmortisableIndicator <AmtsblInd>

*Presence:* [0..1]

*Definition:* Indicates whether repayment is made via regular principal and interest payments over time.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.32 InterestCalculationMethod <IntrstClctnMtd>

*Presence:* [0..1]

*Definition:* Calculation method used to calculate interest and/or yield for a bond, for example, street convention.

*Datatype:* "Max70Text" on page 3329

#### 27.4.2.2.3.33 CapitalisedInterest <CptlsdIntrst>

*Presence:* [0..1]

*Definition:* Specifies whether the interest amount is capitalised until maturity date or paid out at each interest payment date.

**CapitalisedInterest <CptlsdIntrst>** contains one of the following **DistributionPolicy2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 684 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 684 |

#### 27.4.2.2.3.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as an ISO 20022 code.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

#### 27.4.2.2.3.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.2.3.34 ActualDenominationAmount <ActlDnmtnAmt>

*Presence:* [0..*]

*Definition:* Nominal value per security unit.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.3.35 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Identifies the current factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.36 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Identifies the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.37 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Identifies the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.38 Pieces <Pcs>

*Presence:* [0..1]

*Definition:* Number of pieces composing a pool of financial assets.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.39 PoolsMaximum <PlsMax>

*Presence:* [0..1]

*Definition:* Collection of assets by which a security is backed.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.40 PoolsPerMillion <PlsPerMln>

*Presence:* [0..1]

*Definition:* Indicates per million the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.41 PoolsPerLot <PlsPerLot>

*Presence:* [0..1]

*Definition:* Indicates per lot the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.42 PoolsPerTrade <PlsPerTrad>

*Presence:* [0..1]

*Definition:* Indicates per trade the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.43 ConstantPrePaymentPenaltyIndicator <CstPrePmtPnltyInd>

*Presence:* [0..1]

*Definition:* Indicates whether a penalty might be imposed to the borrower of a mortgage in case of prepayments occurring during the lockout period.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.44 LotIdentification <LotId>

*Presence:* [0..1]

*Definition:* Identifies the lot constituting an asset backed or mortgage backed security issue.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.3.45 ConstantPrePaymentYield <CstPrePmtYld>

*Presence:* [0..1]

*Definition:* Measure of prepayment as a yield of the current outstanding loan balance.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.46 WeightedAverageCoupon <WghtdAvrgCpn>

*Presence:* [0..1]

*Definition:* Contains the weighted average coupon of the fixed income instrument (expressed as a percentage).

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.47 WeightedAverageLife <WghtdAvrgLife>

*Presence:* [0..1]

*Definition:* Contains the weighted average life of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.48 WeightedAverageLoan <WghtdAvrgLn>

*Presence:* [0..1]

*Definition:* Contains the weighted average loan of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.49 WeightedAverageMaturity <WghtdAvrgMtrty>

*Presence:* [0..1]

*Definition:* Contains the weighted average maturity of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.3.50 InsuredIndicator <InsrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instrument is backed by any kind of asset or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.51 BankQualifiedIndicator <BkQlfdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is bank qualified (usually applies to loan products).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.52 YieldCalculation <YldClctn>

*Presence:* [0..*]

*Definition:* Rate of return on an investment, based on the price.

**YieldCalculation <YldClctn>** contains the following **YieldCalculation6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Rate | | 688 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 688 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 688 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 691 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 691 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 691 |
| | **Value** <*Val*> | [1..1] | ± | | 692 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 692 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 693 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 693 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 693 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 694 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 694 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 694 |

#### 27.4.2.2.3.52.1 Value <Val>

*Presence:* [1..1]

*Definition:* Result of the yield calculation.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.52.2 CalculationType <ClctnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of calculation.

**CalculationType <ClctnTp>** contains one of the following **CalculationType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 688 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 691 |

##### 27.4.2.2.3.52.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Calculation type expressed as an ISO 20022 code.

*Datatype:* "CalculationType1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |

| CodeName | Name | Definition |
|---|---|---|
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |

| CodeName | Name | Definition |
|---|---|---|
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

#### 27.4.2.2.3.52.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Calculation type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.3.52.3 RedemptionPrice <RedPric>

*Presence:* [0..1]

*Definition:* Price to which the yield has been calculated.

**RedemptionPrice <RedPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 691 |
| | **Value** <*Val*> | [1..1] | ± | | 692 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 692 |

#### 27.4.2.2.3.52.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

| CodeName | Name | Definition |
|---|---|---|
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.3.52.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.3.52.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.3.52.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 ( value date).

*Datatype:* "ISODate" on page 3319

#### 27.4.2.2.3.52.5 ValuePeriod <ValPrd>

*Presence:* [1..1]

*Definition:* Period on which the calculation is based.

**ValuePeriod <ValPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 693 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 694 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 694 |

#### 27.4.2.2.3.52.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.52.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.3.52.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 27.4.2.2.3.52.6 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Clarifies yield irregularities associated with date, for example when it falls on a non-business day.

*Datatype:* "ISODateTime" on page 3320

### 27.4.2.2.3.53 InterestType <IntrstTp>

*Presence:* [0..1]

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Datatype:* "InterestType3Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

### 27.4.2.2.3.54 InstrumentStructureType <InstrmStrTp>

*Presence:* [0..1]

*Definition:* Indicates the type of deal for structured finance.

**InstrumentStructureType <InstrmStrTp>** contains one of the following **InstrumentSubStructureType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 695 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 696 |

#### 27.4.2.2.3.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as an ISO 20022 code.

*Datatype:* "InstrumentSubStructureType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |

| CodeName | Name | Definition |
|---|---|---|
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

#### 27.4.2.2.3.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.3.55 GlobalType <GblTp>

*Presence:* [0..1]

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

New Global Note (NGN): Form of global certificate which refers to the books and records of the ICSDs to determine the issue outstanding amount (IOA).

Classical Global Note (CGN): Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the issue outstanding amount (IOA).

**GlobalType <GblTp>** contains one of the following **GlobalNote2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 697 |

#### 27.4.2.2.3.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Global note expressed as an ISO 20022 code.

*Datatype:* "GlobalNote1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

#### 27.4.2.2.3.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Global note expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.3.56 PotentialEuroSystemEligibility <PotntlEuroSysElgblty>

*Presence:* [0..1]

*Definition:* Flag to indicate the security is intended to be held in a manner that could allow the Eurosystem eligibility.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.57 Geographics <Geogcs>

*Presence:* [0..1]

*Definition:* Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assets).

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.3.58 YieldRange <YldRg>

*Presence:* [0..1]

*Definition:* Range of allowed yield.

**YieldRange <YldRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 27.4.2.2.3.59 CouponRange <CpnRg>

*Presence:* [0..1]

*Definition:* Identification of a range of coupon numbers attached to its related financial instrument.

**CouponRange <CpnRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 27.4.2.2.3.60 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 27.4.2.2.3.61 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

*Presence:* [0..1]

*Definition:* Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.62 AutoReinvestment <AutoRinvstmt>

*Presence:* [0..1]

*Definition:* Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.63 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.3.64 TransactionConditions <TxConds>

*Presence:* [0..1]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TransactionConditions <TxConds>** contains one of the following elements (see "TradeTransactionCondition7Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 27.4.2.2.3.65 LookBack <LookBck>

*Presence:* [0..1]

*Definition:* Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. For example some options allow exercise based on the underlying asset's optimal value over the look-back period.

*Datatype:* "Number" on page 3324

#### 27.4.2.2.3.66 MaximumSubstitution <MaxSbstitn>

*Presence:* [0..1]

*Definition:* Maximum number of time the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 27.4.2.2.3.67 MinimumIncrement <MinIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable increments of a security.

**MinimumIncrement <MinIncrmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.2.3.68 MinimumQuantity <MinQty>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable quantity of a security.

**MinimumQuantity <MinQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.2.3.69 Production <Pdctn>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond, particularly an mortgage back security (MBS), issued in a particular year.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.3.70 RestrictedIndicator <RstrctdInd>

*Presence:* [0..1]

*Definition:* Identifies if the securities is restricted or not (as per Rule 144).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.71 PriceFrequency <PricFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

**PriceFrequency <PricFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 27.4.2.2.3.72 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Indicates the market sector the security is classified as for example pharmaceuticals, automobile, housing, etc.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.3.73 SubstitutionFrequency <SbstitnFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the maximum number of times collateral can be substituted.

**SubstitutionFrequency <SbstitnFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 27.4.2.2.3.74 SubstitutionLeft <SbstitnLft>

*Presence:* [0..1]

*Definition:* Number of remaining times the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 27.4.2.2.3.75 WholePoolIndicator <WhlPoolInd>

*Presence:* [0..1]

*Definition:* Indicates a search criterion when looking to buy a mortgaged backed security that either is [yes] or is not [no] an entire pool.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.2.3.76 PriceSource <PricSrc>

*Presence:* [0..1]

*Definition:* Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec.).

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.3.77 PriceRange <PricRg>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond within a particular price range.

**PriceRange <PricRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

### 27.4.2.2.4 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Choice between type of derivatives.

**Derivative <Deriv>** contains the following **Derivative4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Future** <*Futr*> | [0..1] | | | 706 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 708 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 708 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 708 |
| | **Value** <*Val*> | [1..1] | ± | | 709 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 709 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 710 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 710 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 711 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 711 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 713 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 714 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 714 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 714 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 716 |
| | **Quantity** <*Qty*> | [0..1] | | | 716 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 716 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 717 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 718 |
| | **Price** <*Pric*> | [0..1] | | | 718 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 720 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 722 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 725 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 725 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 726 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 726 |
| | **Option** <*Optn*> | [0..1] | | | 726 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 730 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 730 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 730 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 730 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 730 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 731 |
| | **Value** <*Val*> | [1..1] | ± | | 731 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 732 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 732 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 733 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 733 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 733 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 733 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 734 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 734 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 734 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 734 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 735 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 735 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 735 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 735 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 735 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 736 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 736 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 736 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 736 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 737 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 737 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 738 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 738 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 740 |
| | **Quantity** <*Qty*> | [0..1] | | | 740 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 740 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 741 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 742 |
| | **Price** <*Pric*> | [0..1] | | | 742 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 744 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 746 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 749 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 749 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 750 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 750 |

#### 27.4.2.2.4.1 Future <Futr>

*Presence:* [0..1]

*Definition:* Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.

**Future <Futr>** contains the following **Future4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 708 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 708 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 708 |
| | **Value** <*Val*> | [1..1] | ± | | 709 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 709 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 710 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 710 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 711 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 711 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 713 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 714 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 714 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 714 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 716 |
| | **Quantity** <*Qty*> | [0..1] | | | 716 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 716 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 717 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 718 |
| | **Price** <*Pric*> | [0..1] | | | 718 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 720 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndPrice** <*EndPric*> | [0..1] | | | 722 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 725 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 725 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 726 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 726 |

#### 27.4.2.2.4.1.1 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 27.4.2.2.4.1.2 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a Future will have to buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 708 |
| | **Value** <*Val*> | [1..1] | ± | | 709 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 709 |

##### 27.4.2.2.4.1.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for |

| CodeName | Name | Definition |
|---|---|---|
| | | example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.1.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |

| CodeName | Name | Definition |
|---|---|---|
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.1.3 FutureDate <FutrDt>

*Presence:* [0..1]

*Definition:* Date on which future contracts settle.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.4.1.4 MinimumSize <MinSz>

*Presence:* [0..1]

*Definition:* Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.5 UnitOfMeasure <UnitOfMeasr>

*Presence:* [0..1]

*Definition:* Used to indicate the measurement unit of the underlying commodity on which the contract is based (for example, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.).

**UnitOfMeasure <UnitOfMeasr>** contains one of the following **UnitOfMeasure7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 711 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 713 |

#### 27.4.2.2.4.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as an ISO 20022 code.

*Datatype:* "UnitOfMeasure9Code" on page 3315

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |

| CodeName | Name | Definition |
|---|---|---|
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |

| CodeName | Name | Definition |
|---|---|---|
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

#### 27.4.2.2.4.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.1.6 TimeUnit <TmUnit>

*Presence:* [0..1]

*Definition:* Used to indicate a time unit for the contract (for example days, weeks, months, etc.).

**TimeUnit <TmUnit>** contains one of the following **TimeUnit3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 714 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 714 |

#### 27.4.2.2.4.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Time unit expressed as an ISO 20022 code.

*Datatype:* "TimeUnit1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

#### 27.4.2.2.4.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Time unit expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.1.7 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 716 |
| | **Quantity** <*Qty*> | [0..1] | | | 716 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 716 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 717 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 718 |
| | **Price** <*Pric*> | [0..1] | | | 718 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 720 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 722 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 724 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 725 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 725 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 726 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 726 |

#### 27.4.2.2.4.1.7.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.4.1.7.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 716 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 716 |

#### 27.4.2.2.4.1.7.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.4.1.7.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.7.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 717 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 717 |

#### 27.4.2.2.4.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 27.4.2.2.4.1.7.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.1.7.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.7.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.4.1.7.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 718 |
| | **Value** <*Val*> | [1..1] | ± | | 719 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 719 |

#### 27.4.2.2.4.1.7.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.1.7.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.1.7.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.1.7.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 720 |
| | **Value** <*Val*> | [1..1] | ± | | 721 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 721 |

#### 27.4.2.2.4.1.7.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.1.7.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.1.7.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.1.7.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 722 |
| | **Value** <*Val*> | [1..1] | ± | | 723 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 723 |

#### 27.4.2.2.4.1.7.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.1.7.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.1.7.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.1.7.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.7.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.7.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.7.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 725 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 726 |

#### 27.4.2.2.4.1.7.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.4.1.7.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.1.7.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.4.1.7.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 27.4.2.2.4.2 Option <Optn>

*Presence:* [0..1]

*Definition:* Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

**Option <Optn>** contains the following **Option15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 730 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 730 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 730 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 730 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 730 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 731 |
| | **Value** <*Val*> | [1..1] | ± | | 731 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 732 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 732 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 733 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 733 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 733 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 733 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 734 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 734 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 734 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 734 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 735 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 735 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 735 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 735 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 735 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 736 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 736 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 736 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 736 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 737 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 737 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 738 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 738 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 740 |
| | **Quantity** <*Qty*> | [0..1] | | | 740 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 740 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 741 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 742 |
| | **Price** <*Pric*> | [0..1] | | | 742 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 744 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 746 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 749 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 749 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 750 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 750 |

#### 27.4.2.2.4.2.1 OptionSettlementStyle <OptnSttlmStyle>

*Presence:* [0..1]

*Definition:* Specifies whether the option contract settles at the open or close of the market.

**OptionSettlementStyle <OptnSttlmStyle>** contains one of the following **SettleStyle2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 730 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 730 |

##### 27.4.2.2.4.2.1.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Settle style expressed as an ISO 20022 code.

*Datatype:* "SettleStyle1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

##### 27.4.2.2.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settle style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.2.2 ConversionDate <ConvsDt>

*Presence:* [0..1]

*Definition:* Deadline by which a convertible security must be converted according to the terms of the issue.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.2.4.2.3 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Amount of money for which goods, services or assets are offered, sold, or bought.

**StrikePrice <StrkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 731 |
| | **Value** <*Val*> | [1..1] | ± | | 731 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 732 |

#### 27.4.2.2.4.2.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.2.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.2.4 MinimumExercisableQuantity <MinExrcblQty>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that must be exercised.

**MinimumExercisableQuantity <MinExrcblQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.2.4.2.5 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 733 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 733 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 733 |

##### 27.4.2.2.4.2.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 27.4.2.2.4.2.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 27.4.2.2.4.2.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 27.4.2.2.4.2.6 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following **OptionStyle1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 734 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 734 |

#### 27.4.2.2.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style is defined using a code.

*Datatype:* "OptionStyle1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

#### 27.4.2.2.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 27.4.2.2.4.2.7 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType8Choice" on page 3047 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

#### 27.4.2.2.4.2.8 StrikeValue <StrkVal>

*Presence:* [0..1]

*Definition:* Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

*Datatype:* "Number" on page 3324

#### 27.4.2.2.4.2.9 StrikeMultiplier <StrkMltplr>

*Presence:* [0..1]

*Definition:* Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

*Datatype:* "Number" on page 3324

#### 27.4.2.2.4.2.10 InstrumentAssignmentMethod <InstrmAssgnmtMtd>

*Presence:* [0..1]

*Definition:* Method under which assignment was conducted.

**InstrumentAssignmentMethod <InstrmAssgnmtMtd>** contains one of the following **AssignmentMethod2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 735 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 735 |

##### 27.4.2.2.4.2.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Assignment method expressed as an ISO 20022 code.

*Datatype:* "AssignmentMethod1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

##### 27.4.2.2.4.2.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Assignment method expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.2.11 VersionNumber <VrsnNb>

*Presence:* [0..1]

*Definition:* Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price).

*Datatype:* "Number" on page 3324

#### 27.4.2.2.4.2.12 ExpiryLocation <XpryLctn>

*Presence:* [0..1]

*Definition:* Financial center where option expires.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 27.4.2.2.4.2.13 Standardisation <Stdstn>

*Presence:* [0..1]

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

**Standardisation <Stdstn>** contains one of the following **Standardisation3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 736 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |

#### 27.4.2.2.4.2.13.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Standardisation expressed as an ISO 20022 code.

*Datatype:* "Standardisation1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying |

| CodeName | Name | Definition |
|---|---|---|
| | | instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

#### 27.4.2.2.4.2.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Standardisation expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.2.14 TradingPartyRole <TradgPtyRole>

*Presence:* [0..1]

*Definition:* Specifies the party which is the buyer or the seller.

**TradingPartyRole <TradgPtyRole>** contains one of the following **OptionParty3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 737 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 737 |

#### 27.4.2.2.4.2.14.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Option party expressed as an ISO 20022 code.

*Datatype:* "OptionParty1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

#### 27.4.2.2.4.2.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option party expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.2.15 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 27.4.2.2.4.2.16 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 740 |
| | **Quantity** <*Qty*> | [0..1] | | | 740 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 740 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 741 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 742 |
| | **Price** <*Pric*> | [0..1] | | | 742 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 744 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 746 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 748 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 749 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 749 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 750 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 750 |

#### 27.4.2.2.4.2.16.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.4.2.16.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 740 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 740 |

#### 27.4.2.2.4.2.16.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.4.2.16.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.2.16.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 741 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 741 |

#### 27.4.2.2.4.2.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 27.4.2.2.4.2.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.2.4.2.16.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 27.4.2.2.4.2.16.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.2.4.2.16.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 742 |
| | **Value** <*Val*> | [1..1] | ± | | 743 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 743 |

#### 27.4.2.2.4.2.16.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.2.16.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.2.16.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.2.16.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 744 |
| | **Value** <*Val*> | [1..1] | ± | | 745 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 745 |

#### 27.4.2.2.4.2.16.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.2.16.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.2.16.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.2.16.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 746 |
| | **Value** <*Val*> | [1..1] | ± | | 747 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 747 |

#### 27.4.2.2.4.2.16.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.2.4.2.16.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.2.4.2.16.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.2.4.2.16.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.2.16.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.2.16.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.2.16.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 749 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 750 |

#### 27.4.2.2.4.2.16.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.2.4.2.16.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.2.4.2.16.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 27.4.2.2.4.2.16.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 27.4.2.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..*]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **CommonFinancialInstrumentAttributes10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 759 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 759 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 760 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 760 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 760 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 760 |
| | **DenominationCurrency** <*DnmtnCcy*> | [1..1] | CodeSet | C2 | 760 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 761 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 761 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 761 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 761 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 761 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 761 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 762 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 762 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 762 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 762 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 763 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 763 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 763 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 763 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 763 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 764 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 764 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 764 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 764 |
| | **Issuance** <*Issnc*> | [0..1] | | | 764 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 766 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 766 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 766 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 766 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 766 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 766 |
| | **Name** <*Nm*> | [1..1] | Text | | 767 |
| | **Identification** <*Id*> | [0..1] | | | 767 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 767 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 768 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 768 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 769 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 769 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 769 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 769 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 769 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 770 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 770 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 770 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 771 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 771 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 771 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 772 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 772 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 772 |
| | **Identification** <*Id*> | [0..1] | Text | | 772 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 772 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 773 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 773 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 773 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 774 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 774 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 774 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 774 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 774 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 775 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 775 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 775 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 776 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 776 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 776 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 776 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 777 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 778 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 778 |
| | **Value** <*Val*> | [1..1] | ± | | 779 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 779 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 780 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 780 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 780 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 781 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 782 |
| | **PutType** <*PutTp*> | [0..1] | | | 782 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 782 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 782 |
| | **CallType** <*CallTp*> | [0..1] | | | 783 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 783 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 783 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 783 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 784 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 784 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 784 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 784 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 785 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 785 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 785 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 785 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 786 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 786 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 786 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 786 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 787 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 787 |
| | **Class** <*Clss*> | [0..1] | Text | | 787 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 787 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 787 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 788 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 788 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 789 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 789 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 790 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | IdentifierSet | C3 | 790 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 790 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 790 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 791 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 791 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 791 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 792 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 792 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 793 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 793 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 793 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 793 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 794 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 794 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 794 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 796 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 797 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 797 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 797 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 797 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 798 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 798 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 798 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 799 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 799 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 799 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 800 |
| | **Name** <*Nm*> | [1..1] | Text | | 800 |
| | **Identification** <*Id*> | [0..1] | | | 800 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 801 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 801 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 801 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 801 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 802 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 802 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 802 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 802 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 802 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 803 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 803 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 804 |
| | **Name** <*Nm*> | [1..1] | Text | | 804 |
| | **Identification** <*Id*> | [0..1] | | | 805 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 805 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 805 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 805 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 806 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 806 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 806 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 806 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 807 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 807 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 808 |
| | **Name** <*Nm*> | [1..1] | Text | | 808 |
| | **Identification** <*Id*> | [0..1] | | | 809 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 809 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 809 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 809 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 810 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 810 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 810 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 810 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 811 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 811 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 812 |
| | **Name** <*Nm*> | [1..1] | Text | | 812 |
| | **Identification** <*Id*> | [0..1] | | | 813 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 813 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 813 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 813 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 814 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 814 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 814 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 814 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 815 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 815 |
| | **Depository** <*Dpstry*> | [0..1] | | | 816 |
| | **Name** <*Nm*> | [1..1] | Text | | 816 |
| | **Identification** <*Id*> | [0..1] | | | 817 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 817 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 817 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 817 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 818 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 818 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 818 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 818 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 819 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 819 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 820 |
| | **Name** <*Nm*> | [1..1] | Text | | 820 |
| | **Identification** <*Id*> | [0..1] | | | 821 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 821 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 821 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 821 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 822 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 822 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 822 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 822 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 823 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 823 |

### 27.4.2.3.1 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 759 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 760 |

#### 27.4.2.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

#### 27.4.2.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.2 ISOSecurityLongName <ISOSctyLngNm>

*Presence:* [0..1]

*Definition:* Name of the security.

*Datatype:* "Max350Text" on page 3328

### 27.4.2.3.3 ISOSecurityShortName <ISOSctyShrtNm>

*Presence:* [0..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* "Max35Text" on page 3328

### 27.4.2.3.4 NameValidFrom <NmVldFr>

*Presence:* [0..1]

*Definition:* Defines the date since when the name of the security is valid.

**NameValidFrom <NmVldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 27.4.2.3.5 DenominationCurrency <DnmtnCcy>

*Presence:* [1..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 27.4.2.3.6 CertificateNumber <CertNb>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.7 ContractVersionNumber <CtrctVrsnNb>

*Presence:* [0..1]

*Definition:* Version number assigned to the contract associated with the security.

*Datatype:* "Number" on page 3324

#### 27.4.2.3.8 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

*Datatype:* "Max3NumericText" on page 3328

#### 27.4.2.3.9 TaxLotNumber <TaxLotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

*Datatype:* "Max15NumericText" on page 3326

#### 27.4.2.3.10 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

*Datatype:* "Max15NumericText" on page 3326

#### 27.4.2.3.11 CoveredIndicator <CvrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative product is covered or not by an underlying financial instrument position.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 27.4.2.3.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following **LegalRestrictions4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 762 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 762 |

#### 27.4.2.3.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions1Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

#### 27.4.2.3.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.13 PositionLimit <PosLmt>

*Presence:* [0..1]

*Definition:* Position limits are created for the purpose of maintaining stable and fair markets. Contracts held by one individual investor with different brokers may be combined in order to gauge accurately the level of control held by one party.

Each option and futures contract will have varying position limits.

**PositionLimit <PosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 27.4.2.3.14 NearTermPositionLimit <NearTermPosLmt>

*Presence:* [0..1]

*Definition:* Near-term position limit for the instrument.

**NearTermPositionLimit <NearTermPosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 27.4.2.3.15 ListingDate <ListgDt>

*Presence:* [0..1]

*Definition:* Original Date/time at which the security is listed at the specific exchange or trading venue.

*Datatype:* "ISODate" on page 3319

### 27.4.2.3.16 RecordDate <RcrdDt>

*Presence:* [0..1]

*Definition:* Date/time at which positions are struck to note which parties are entitled to receive the entitlement to a corporate event or vote at a meeting.

*Datatype:* "ISODateTime" on page 3320

### 27.4.2.3.17 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

### 27.4.2.3.18 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

### 27.4.2.3.19 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Information allowing the classification of a financial instrument, for example, with its ISO CFI (Classification of Financial Instrument) or product type.

**ClassificationType <ClssfctnTp>** contains the following **ClassificationType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 764 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 764 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 764 |

#### 27.4.2.3.19.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 27.4.2.3.19.2 FinancialInstrumentProductTypeCode <FinInstrmPdctTpCd>

*Presence:* [0..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstrumentProductType1Code" on page 3242

#### 27.4.2.3.19.3 AlternateClassification <AltrnClssfctn>

*Presence:* [0..*]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

### 27.4.2.3.20 Issuance <Issnc>

*Presence:* [0..1]

*Definition:* Details regarding the issuance of an asset.

**Issuance <Issnc>** contains the following **Issuance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 766 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 766 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 766 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 766 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 766 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 766 |
| | **Name** <*Nm*> | [1..1] | Text | | 767 |
| | **Identification** <*Id*> | [0..1] | | | 767 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 767 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 768 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 768 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 769 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 769 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 769 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 769 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 769 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 770 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 770 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 770 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 771 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 771 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 771 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 772 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 772 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 772 |
| | **Identification** <*Id*> | [0..1] | Text | | 772 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 772 |

#### 27.4.2.3.20.1 IssuePlace <IssePlc>

*Presence:* [0..1]

*Definition:* Indicates where the financial instrument was issued.

*Datatype:* "MICIdentifier" on page 3322

#### 27.4.2.3.20.2 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.20.3 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.20.4 AnnouncementDate <AnncmntDt>

*Presence:* [0..1]

*Definition:* Date/time, as announced by the issuer, at which the securities will be issued.

*Datatype:* "ISODateTime" on page 3320

#### 27.4.2.3.20.5 ISINValidFrom <ISINVldFr>

*Presence:* [0..1]

*Definition:* Defines the date from which the instrument code is valid. This date can be before the actual issue date of an instrument for 'when-issued' securities, but may not be a date in the future for a new security.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.20.6 IssuerOrganisation <IssrOrg>

*Presence:* [0..1]

*Definition:* Legal entity that has the right to issue securities.

**IssuerOrganisation <IssrOrg>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 767 |
| | **Identification** <*Id*> | [0..1] | | | 767 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 767 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 768 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 768 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 768 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 769 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 769 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 769 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 769 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 769 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 770 |

#### 27.4.2.3.20.6.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.20.6.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 767 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 768 |

##### 27.4.2.3.20.6.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 27.4.2.3.20.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.3.20.6.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.20.6.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.20.6.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.20.6.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.20.6.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.20.6.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.20.6.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 27.4.2.3.20.6.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 27.4.2.3.20.6.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.20.7 IssueNominalAmount <IsseNmnlAmt>

*Presence:* [0..1]

*Definition:* Total original amount or quantity published.

**IssueNominalAmount <IsseNmnlAmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 27.4.2.3.20.8 FullIssuedAmount <FullIssdAmt>

*Presence:* [0..1]

*Definition:* Figure used as a control to verify whether the information provided is correct. It represents the issue size multiplied by the issue price.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.3.20.9 IssueSize <IsseSz>

*Presence:* [0..1]

*Definition:* Represents the total amount/quantity of the proceeds from the sale of all securities in the initial offering. This amount/quantity is known after the new issue is priced.

*Datatype:* "Number" on page 3324

#### 27.4.2.3.20.10 IssuePrice <IssePric>

*Presence:* [0..1]

*Definition:* Initial issue price of the asset.

**IssuePrice <IssePric>** contains the following elements (see "PriceValue1" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 27.4.2.3.20.11 IssuanceDistribution <IssncDstrbtn>

*Presence:* [0..1]

*Definition:* Way in which the issue will be marketed to the primary market, via individual dealers (so called non syndicated distribution) or via a syndicate of managers, underwriters and selling group members (so called syndicated distribution).

**IssuanceDistribution <IssncDstrbtn>** contains one of the following **SecuritiesTransactionType31Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 772 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 772 |

#### 27.4.2.3.20.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType11Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

#### 27.4.2.3.20.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.3.20.12 GoverningLaw <GovngLaw>

*Presence:* [0..*]

*Definition:* Jurisdiction (country, county, state, province, city) of the issue.

**GoverningLaw <GovngLaw>** contains the following **Jurisdiction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | Text | | 772 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 772 |

#### 27.4.2.3.20.12.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Specifies the jurisdiction (county, state, province, city).

*Datatype:* "Max70Text" on page 3329

#### 27.4.2.3.20.12.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Specifies the country.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 27.4.2.3.21 TradingMarket <TradgMkt>

*Presence:* [0..*]

*Definition:* Market(s) on which the security is traded.

**TradingMarket <TradgMkt>** contains the following **TradingParameters2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 773 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 773 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 774 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 774 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 774 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 774 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 774 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 775 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 775 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 775 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 776 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 776 |

#### 27.4.2.3.21.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS) (MIC - ISO 3166).

*Datatype:* "MICIdentifier" on page 3322

#### 27.4.2.3.21.2 RoundLot <RndLot>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**RoundLot <RndLot>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.3.21.3 TradeLotSize <TradLotSz>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**TradeLotSize <TradLotSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.3.21.4 SecondaryPlaceOfListing <ScndryPlcOfListg>

*Presence:* [0..5]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 27.4.2.3.21.5 MinimumTradedNominalQuantity <MinTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**MinimumTradedNominalQuantity <MinTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 774 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 774 |

##### 27.4.2.3.21.5.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

##### 27.4.2.3.21.5.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.3.21.6 MaximumTradedNominalQuantity <MaxTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Maximum number of securities that can be traded.

**MaximumTradedNominalQuantity <MaxTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 775 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 775 |

#### 27.4.2.3.21.6.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.3.21.6.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 27.4.2.3.21.7 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum or smallest movement (up or down) in the price allowed for the security.

*Datatype:* "Number" on page 3324

#### 27.4.2.3.21.8 PrimaryPlaceOfListingIdentification <PmryPlcOfListgId>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

### 27.4.2.3.22 SpreadAndBenchmarkCurve <SprdAndBchmkCrv>

*Presence:* [0..*]

*Definition:* Indicates the spread to benchmark details of an indication of interest.

**SpreadAndBenchmarkCurve <SprdAndBchmkCrv>** contains the following **BenchmarkCurve6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 776 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 777 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 778 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 778 |
| | **Value** <*Val*> | [1..1] | ± | | 779 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 779 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 780 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 780 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 780 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 781 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 782 |

#### 27.4.2.3.22.1 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Either a swap spread or spread to benchmark depending upon order type. In case of a spread to benchmark, the price offset is expressed in terms of basis points relative to a benchmark - this can be a positive or a negative spread. In case of a swap spread, the price offset is a target spread for a swap.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.3.22.2 BenchmarkIdentification <BchmkId>

*Presence:* [0..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**BenchmarkIdentification <BchmkId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 27.4.2.3.22.3 BenchmarkPrice <BchmkPric>

*Presence:* [0..1]

*Definition:* Identifies the price of the benchmark security.

**BenchmarkPrice <BchmkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 778 |
| | **Value** <*Val*> | [1..1] | ± | | 779 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 779 |

#### 27.4.2.3.22.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

| CodeName | Name | Definition |
|---|---|---|
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 27.4.2.3.22.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 27.4.2.3.22.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |

| CodeName | Name | Definition |
|---|---|---|
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 27.4.2.3.22.4 BenchmarkCurveCurrency <BchmkCrvCcy>

*Presence:* [0..1]

*Definition:* Identifies the currency used for the benchmark curve.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 27.4.2.3.22.5 BenchmarkCurveName <BchmkCrvNm>

*Presence:* [0..1]

*Definition:* Identifies the name of the benchmark curve.

**BenchmarkCurveName <BchmkCrvNm>** contains one of the following **BenchmarkCurveName7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 780 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 781 |

##### 27.4.2.3.22.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as an ISO 20022 code.

*Datatype:* "BenchmarkCurveName1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 |

| CodeName | Name | Definition |
|---|---|---|
| | | years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

#### 27.4.2.3.22.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.3.22.6 BenchmarkCurvePoint <BchmkCrvPt>

*Presence:* [0..1]

*Definition:* Identifies a point on a benchmark curve. The point can be stated via a combination of maturity month/year and coupon.

*Datatype:* "Max256Text" on page 3327

### 27.4.2.3.23 PutType <PutTp>

*Presence:* [0..1]

*Definition:* Represents the type of put.

**PutType <PutTp>** contains one of the following **PutType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 782 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 782 |

#### 27.4.2.3.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Put type expressed as an ISO 20022 code.

*Datatype:* "PutType1Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

#### 27.4.2.3.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Put type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.24 CallType <CallTp>

*Presence:* [0..1]

*Definition:* Represents the type of call.

**CallType <CallTp>** contains one of the following **CallType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 783 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 783 |

#### 27.4.2.3.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Call type expressed as an ISO 20022 code.

*Datatype:* "CallType1Code" on page 3218

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

#### 27.4.2.3.24.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Call type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.25 FungibleIndicator <FngbInd>

*Presence:* [0..1]

*Definition:* Indicates whether a security is interchangeable, ie, the security is allowed to be replaced by another security, without loss of value.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.3.26 Confidential <Cnfdtl>

*Presence:* [0..1]

*Definition:* Indicates whether the details of the security are to be made available to the market, or kept private between ICSDs and agency network.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.3.27 PrivatePlacement <PrvtPlcmnt>

*Presence:* [0..1]

*Definition:* The sale of securities directly to private persons, institutional investors, or both outside a public offering. Such non-public deals (often without a publicly available prospectus) closing through the ICSDs are placed directly with investors.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.3.28 ConvertibleIndicator <ConvtblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the investor or the issuer has a conversion option.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 27.4.2.3.29 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

### 27.4.2.3.30 ConversionRatioNumerator <ConvsRatioNmrtr>

*Presence:* [0..1]

*Definition:* Number of target securities for the conversion.

**ConversionRatioNumerator <ConvsRatioNmrtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 27.4.2.3.31 ConversionRatioDenominator <ConvsRatioDnmtr>

*Presence:* [0..1]

*Definition:* Number of held securities for the conversion.

**ConversionRatioDenominator <ConvsRatioDnmtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 27.4.2.3.32 PrimaryPlaceOfDeposit <PmryPlcOfDpst>

*Presence:* [0..1]

*Definition:* Primary place of deposit.

**PrimaryPlaceOfDeposit <PmryPlcOfDpst>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 27.4.2.3.33 TradingMethod <TradgMtd>

*Presence:* [0..1]

*Definition:* Indicates whether the notional amount value is to be traded in either an amount or in units.

**TradingMethod <TradgMtd>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 786 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 786 |

#### 27.4.2.3.33.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 27.4.2.3.33.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 27.4.2.3.34 TEFRARule <TEFRARule>

*Presence:* [0..1]

*Definition:* Indicates the TEFRA rule under which the security is issued.

**TEFRARule <TEFRARule>** contains one of the following **TEFRARules3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 786 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 787 |

#### 27.4.2.3.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as an ISO 20022 code.

*Datatype:* "TEFRARules1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

#### 27.4.2.3.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.35 SerieNumber <SrNb>

*Presence:* [0..1]

*Definition:* Identifies the series number.

*Datatype:* "Max16Text" on page 3326

### 27.4.2.3.36 Class <Clss>

*Presence:* [0..1]

*Definition:* Identifier that links multiple security classes.

*Datatype:* "Max16Text" on page 3326

### 27.4.2.3.37 WithholdingTaxRegime <WhldgTaxRgm>

*Presence:* [0..*]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

**WithholdingTaxRegime <WhldgTaxRgm>** contains the following **SecurityWithHoldingTax1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 787 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 788 |

#### 27.4.2.3.37.1 WithholdingTaxValue <WhldgTaxVal>

*Presence:* [1..1]

*Definition:* Value of the withholding tax as rate, amount or not specified.

**WithholdingTaxValue <WhldgTaxVal>** contains one of the following elements (see "RateAndAmountFormat1Choice" on page 3004 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 27.4.2.3.37.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Represents the tax authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 27.4.2.3.38 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

### 27.4.2.3.39 InitialPhysicalForm <InitlPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities on the closing date.

**InitialPhysicalForm <InitlPhysForm>** contains one of the following **InitialPhysicalForm4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 789 |

#### 27.4.2.3.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 27.4.2.3.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.40 AfterExchangePhysicalForm <AftrXchgPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities after the exchange of the initial certificate issued on the closing date.

**AfterExchangePhysicalForm <AftrXchgPhysForm>** contains one of the following **InitialPhysicalForm3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 789 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 790 |

#### 27.4.2.3.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm2Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 27.4.2.3.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.41 CommonSafekeeper <CmonSfkpr>

*Presence:* [0..1]

*Definition:* Entity appointed by the ICSDs to provide safekeeping for securities in new global note (NGN) form.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### 27.4.2.3.42 RedemptionType <RedTp>

*Presence:* [0..1]

*Definition:* Indicates the type of redemption at maturity.

**RedemptionType <RedTp>** contains one of the following **MaturityRedemptionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 790 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 791 |

#### 27.4.2.3.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as an ISO 20022 code.

*Datatype:* "MaturityRedemptionType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |

| CodeName | Name | Definition |
|---|---|---|
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

#### 27.4.2.3.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.43 RedemptionPaymentCurrency <RedPmtCcy>

*Presence:* [0..1]

*Definition:* ISO currency for the payment of the cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 27.4.2.3.44 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Regulatory restriction(s) linked to the security.

**Restriction <Rstrctn>** contains the following **SecurityRestriction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 792 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 792 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 793 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 793 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 793 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 793 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 794 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 794 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 794 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |

#### 27.4.2.3.44.1 EffectivePeriod <FctvPrd>

*Presence:* [0..1]

*Definition:* Period during which the restriction applies.

**EffectivePeriod <FctvPrd>** contains the following elements (see "DateTimePeriod2" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 27.4.2.3.44.2 RestrictionType <RstrctnTp>

*Presence:* [0..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**RestrictionType <RstrctnTp>** contains one of the following **SecurityRestrictionType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 793 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 793 |

#### 27.4.2.3.44.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

*Datatype:* "RestrictionType1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

#### 27.4.2.3.44.2.2 ProprietaryRestriction <PrtryRstrctn>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**ProprietaryRestriction <PrtryRstrctn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.44.3 LegalRestrictionType <LglRstrctnTp>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictionType <LglRstrctnTp>** contains one of the following **LegalRestrictions5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 793 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 794 |

#### 27.4.2.3.44.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions2Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a |

| CodeName | Name | Definition |
|---|---|---|
| | | Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

#### 27.4.2.3.44.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.44.4 InvestorRestrictionType <InvstrRstrctnTp>

*Presence:* [0..*]

*Definition:* Specifies whether the restriction to be applied is relevant for citizen, resident, country.

**InvestorRestrictionType <InvstrRstrctnTp>** contains one of the following **InvestorRestrictionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 794 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |

#### 27.4.2.3.44.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as an ISO 20022 code.

*Datatype:* "InvestorRestrictionType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |

| CodeName | Name | Definition |
|---|---|---|
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

#### 27.4.2.3.44.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.44.5 InvestorType <InvstrTp>

*Presence:* [0..*]

*Definition:* Type of investor that is allowed to hold the security.

**InvestorType <InvstrTp>** contains one of the following **InvestorType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 795 |

#### 27.4.2.3.44.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor type expressed as an ISO 20022 code.

*Datatype:* "InvestorType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

#### 27.4.2.3.44.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.45 SettlementInformation <SttlmInf>

*Presence:* [0..*]

*Definition:* Settlement of the securities in a securities transaction, that is, the instruction to deliver or receive securities, involving the payment of an amount of money or not.

**SettlementInformation <SttlmInf>** contains the following **SettlementInformation17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 797 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 797 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 797 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 797 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 798 |

#### 27.4.2.3.45.1 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [0..1]

*Definition:* Choice between formats for the quantity of security.

**SecuritiesQuantityType <SctiesQtyTp>** contains one of the following **SettlementUnitType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 797 |

##### 27.4.2.3.45.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as an ISO 20022 code.

*Datatype:* "SettlementUnitType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

#### 27.4.2.3.45.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 27.4.2.3.45.2 ContractSettlementMonth <CtrctSttlmMnth>

*Presence:* [0..1]

*Definition:* Specifies when the contract (i.e. MBS/TBA) will settle.

*Datatype:* "ISOYearMonth" on page 3330

#### 27.4.2.3.45.3 MinimumDenomination <MinDnmtn>

*Presence:* [0..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

**MinimumDenomination <MinDnmtn>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.3.45.4 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [0..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

**MinimumMultipleQuantity <MinMltplQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 27.4.2.3.45.5 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [0..*]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**DeviatingSettlementUnit <DevtgSttlmUnit>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 27.4.2.3.46 FinancialInstrumentForm <FinInstrmForm>

*Presence:* [0..1]

*Definition:* Indicates the form of the financial Instrument.

**FinancialInstrumentForm <FinInstrmForm>** contains the following **FinancialInstrumentForm2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 798 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 799 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 799 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 799 |

#### 27.4.2.3.46.1 BookingAppearance <BookgApprnc>

*Presence:* [0..1]

*Definition:* Indicates the booking appearance of the financial Instrument.

**BookingAppearance <BookgApprnc>** contains one of the following **Appearance3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 799 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 799 |

#### 27.4.2.3.46.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Appearance expressed as an ISO 20022 code.

*Datatype:* "Appearance1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

#### 27.4.2.3.46.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Appearance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 27.4.2.3.46.2 LegalForm <LglForm>

*Presence:* [0..1]

*Definition:* Specifies the form, ie, ownership, of the security.

**LegalForm <LglForm>** contains one of the following elements (see "FormOfSecurity8Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

### 27.4.2.3.47 ContactName <CtctNm>

*Presence:* [0..1]

*Definition:* Details (name, e-mail address and/or telephone number) of the person requesting the allocation of the ISIN used as a point of reference in case further clarifications are required.

**ContactName <CtctNm>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 800 |
| | **Identification** <*Id*> | [0..1] | | | 800 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 801 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 801 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 801 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 801 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 802 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 802 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 802 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 802 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 802 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 803 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 803 |

#### 27.4.2.3.47.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.47.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 801 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 801 |

#### 27.4.2.3.47.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 27.4.2.3.47.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 27.4.2.3.47.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

### 27.4.2.3.47.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.47.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.47.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.47.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.47.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.47.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 27.4.2.3.47.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 27.4.2.3.47.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.48 LeadManager <LeadMgr>

*Presence:* [0..1]

*Definition:* Entity appointed by the issuer to structure and lead the placement of a syndicated issue.

**LeadManager <LeadMgr>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 804 |
| | **Identification** <*Id*> | [0..1] | | | 805 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 805 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 805 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 805 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 806 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 806 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 806 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 806 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 806 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 807 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 807 |

#### 27.4.2.3.48.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.48.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 805 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 805 |

##### 27.4.2.3.48.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 27.4.2.3.48.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.3.48.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.48.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.48.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.48.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.48.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.48.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.48.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

### 27.4.2.3.48.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.48.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.49 PrincipalPayingAgent <PrncplPngAgt>

*Presence:* [0..1]

*Definition:* Main party appointed to distribute payment or securities on behalf of the issuer.

**PrincipalPayingAgent <PrncplPngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 808 |
| | **Identification** <*Id*> | [0..1] | | | 809 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 809 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 809 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 809 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 810 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 810 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 810 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 810 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 810 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 811 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 811 |

#### 27.4.2.3.49.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.49.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 809 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 809 |

##### 27.4.2.3.49.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 27.4.2.3.49.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.3.49.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.49.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.49.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.49.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.49.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.49.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.49.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 27.4.2.3.49.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 27.4.2.3.49.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.50 PayingAgent <PngAgt>

*Presence:* [0..1]

*Definition:* Additional party appointed to distribute payment or securities on behalf of the issuer.

**PayingAgent <PngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 812 |
| | **Identification** <*Id*> | [0..1] | | | 813 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 813 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 813 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 813 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 814 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 814 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 814 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 814 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 814 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 815 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 815 |

#### 27.4.2.3.50.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.50.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 813 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 813 |

##### 27.4.2.3.50.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 27.4.2.3.50.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.3.50.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.50.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.50.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.50.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.50.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.50.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.50.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 27.4.2.3.50.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 27.4.2.3.50.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.51 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Entity appointed by the relevant clearing system as a depository for instruments issued in global or definitive form. The depository keeps the securities for safekeeping purposes on behalf of the clearing system(s).

**Depository <Dpstry>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 816 |
| | **Identification** <*Id*> | [0..1] | | | 817 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 817 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 817 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 817 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 818 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 818 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 818 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 818 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 818 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 819 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 819 |

#### 27.4.2.3.51.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.51.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 817 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 817 |

##### 27.4.2.3.51.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 27.4.2.3.51.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.3.51.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.51.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.51.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.51.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.51.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.51.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.51.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 27.4.2.3.51.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 27.4.2.3.51.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.52 UnderlyingRisk <UndrlygRsk>

*Presence:* [0..1]

*Definition:* Entity(ies), asset(s) or security(ies) on which the credit responsibility lies as identified in the documentation.

**UnderlyingRisk <UndrlygRsk>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 820 |
| | **Identification** <*Id*> | [0..1] | | | 821 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 821 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 821 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 821 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 822 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 822 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 822 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 822 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 822 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 823 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 823 |

#### 27.4.2.3.52.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 27.4.2.3.52.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 821 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 821 |

##### 27.4.2.3.52.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 27.4.2.3.52.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 27.4.2.3.52.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.52.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.52.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 27.4.2.3.52.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 27.4.2.3.52.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.52.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 27.4.2.3.52.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

### 27.4.2.3.52.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 27.4.2.3.52.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

## 27.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 28 reda.007.001.01 SecurityMaintenanceRequestV01

## 28.1 MessageDefinition Functionality

SCOPE

An instructing party sends a SecurityMaintenanceRequest message to an executing/servicing party to request the maintenance of financial instrument details in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party identified a gap in the security data within the executing/ servicing party system. The instructing party needs this security to be updated at the executing / servicing party to perform its activities.

Initiator: instructing party.

Outline

The SecurityMaintenanceRequestV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. UpdateType

   Request to maintain data's of a security.

C. UpdateReason

   Reason for the update of a security.

D. FinancialInstrumentIdentification

   Identification of the financial instrument.

E. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 28.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyMntncReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 889 |
| | **UpdateType** <*UpdTp*> | [1..1] | | | 889 |
| {Or | **UpdateType** <*UpdTp*> | [1..3] | | | 951 |
| {Or | **Add** <*Add*> | [1..1] | | | 998 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1014 |
| | **Equity** <*Eqty*> | [0..1] | | | 1022 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1023 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1024 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1024 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1024 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1025 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1025 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1026 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1026 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |
| | **Type** <*Tp*> | [0..1] | | | 1028 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1029 |
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1033 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1037 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1037 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1038 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1038 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1038 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1038 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1038 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1038 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1039 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1039 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1039 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1039 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1039 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1039 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1039 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1039 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1040 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1040 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1040 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1040 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1040 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1041 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1041 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1041 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1042 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1042 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1043 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1043 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1043 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1043 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1043 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1044 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1045 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1045 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1045 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1045 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1046 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1046 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1046 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1047 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1047 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1047 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1047 |
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1054 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1054 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1055 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1056 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1057 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1057 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1057 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1058 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1058 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1058 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1059 |

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| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1059 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1059 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1059 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1059 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1059 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1060 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1060 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1060 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1060 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1061 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1061 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1061 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1061 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1061 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1062 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1062 |
| | **Future** <*Futr*> | [0..1] | | | 1066 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1068 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1068 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1070 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1070 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1071 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1073 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |

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| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |
| | **Option** <*Optn*> | [0..1] | | | 1086 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1090 |

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| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
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| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |

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| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1110 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1120 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1120 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1120 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1120 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1120 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1121 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1121 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1121 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1121 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1121 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1121 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1122 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1122 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1122 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1123 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1123 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1123 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1123 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1123 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1123 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1124 |
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| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1124 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1124 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1126 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1126 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1126 |
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| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1128 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1128 |
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| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1129 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1130 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1130 |
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| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1131 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1131 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1132 |
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1133 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1133 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1133 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1134 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1134 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1134 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |

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| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1135 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1135 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1136 |
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| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1136 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1136 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1137 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1138 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1140 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1140 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1142 |
| | **PutType** <*PutTp*> | [0..1] | | | 1142 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1142 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1142 |
| | **CallType** <*CallTp*> | [0..1] | | | 1143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1143 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1143 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1144 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1144 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1144 |
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| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1145 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1145 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1146 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1146 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1146 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1147 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1147 |
| | **Class** <*Clss*> | [0..1] | Text | | 1147 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1147 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1147 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1148 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1148 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1148 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1149 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1149 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1150 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1150 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1150 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1150 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1151 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1151 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1152 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1152 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1153 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1153 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |

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| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1154 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1155 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1156 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1157 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1158 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1158 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1159 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1159 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1159 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1160 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1160 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1160 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1161 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1162 |
| | **Name** <*Nm*> | [1..1] | Text | | 1162 |
| | **Identification** <*Id*> | [0..1] | | | 1162 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1163 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1163 |

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| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1164 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1164 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1164 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1164 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1164 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1165 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1165 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1166 |
| | **Name** <*Nm*> | [1..1] | Text | | 1166 |
| | **Identification** <*Id*> | [0..1] | | | 1167 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1167 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1168 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1168 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1168 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1168 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1169 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1169 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1170 |
| | **Name** <*Nm*> | [1..1] | Text | | 1170 |
| | **Identification** <*Id*> | [0..1] | | | 1171 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1171 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1172 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1172 |

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| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1172 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1172 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1173 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1173 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1174 |
| | **Name** <*Nm*> | [1..1] | Text | | 1174 |
| | **Identification** <*Id*> | [0..1] | | | 1175 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1175 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1176 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1176 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1176 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1176 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1177 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1177 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1178 |
| | **Name** <*Nm*> | [1..1] | Text | | 1178 |
| | **Identification** <*Id*> | [0..1] | | | 1179 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1179 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1180 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1180 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1180 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1180 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1181 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1181 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1182 |
| | **Name** <*Nm*> | [1..1] | Text | | 1182 |
| | **Identification** <*Id*> | [0..1] | | | 1183 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1183 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1184 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1184 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1184 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1184 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1185 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1185 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1186 |
| Or | **Delete** <*Del*> | [1..1] | | | 1186 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1202 |
| | **Equity** <*Eqty*> | [0..1] | | | 1210 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1212 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1212 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1212 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1213 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1213 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1214 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1214 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |

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| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |
| | **Type** <*Tp*> | [0..1] | | | 1216 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1217 |
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1221 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1225 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1225 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1226 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1226 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1226 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1226 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1226 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1226 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1227 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1227 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1227 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1227 |

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| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1227 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1227 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1227 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1227 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1228 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1228 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1228 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1228 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1228 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1229 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1229 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1229 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1230 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1230 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1231 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1231 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1231 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1231 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1232 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1233 |
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| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1233 |
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| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1233 |
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| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1234 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1234 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1234 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1234 |
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| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1235 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1235 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1235 |
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1242 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1244 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1244 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1244 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1245 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1245 |
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| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1245 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1246 |
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| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1246 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1247 |
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| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1247 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1247 |
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| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1247 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1248 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1248 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1248 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1248 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1249 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1249 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1249 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1249 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1249 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1250 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1250 |
| | **Future** <*Futr*> | [0..1] | | | 1254 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |

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| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1258 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1258 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1259 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1261 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1262 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |

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| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |
| | **Option** <*Optn*> | [0..1] | | | 1274 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1278 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1284 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1286 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |

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| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1298 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1307 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1307 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1308 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1308 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1308 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1308 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1308 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1309 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1309 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1309 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1309 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1309 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1309 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1310 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1310 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1310 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1310 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1311 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1311 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1311 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1311 |

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| | **Purpose** <*Purp*> | [0..1] | Text | | 1311 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1311 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1312 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1312 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1312 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1312 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1314 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1314 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1314 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1314 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1314 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1314 |
| | **Name** <*Nm*> | [1..1] | Text | | 1315 |
| | **Identification** <*Id*> | [0..1] | | | 1315 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1316 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1317 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1317 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1317 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1317 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1317 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1318 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1318 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1318 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1319 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1319 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1320 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1320 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1320 |
| | **Identification** <*Id*> | [0..1] | Text | | 1320 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1320 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1321 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1321 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1321 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1322 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1322 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1322 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1323 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1324 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1324 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1324 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1324 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1325 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1326 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1328 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1328 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1330 |
| | **PutType** <*PutTp*> | [0..1] | | | 1330 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1330 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1330 |
| | **CallType** <*CallTp*> | [0..1] | | | 1331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1331 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1331 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1332 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1332 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1332 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1332 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1333 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1333 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1333 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1333 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1334 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1334 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1334 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1334 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1335 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1335 |
| | **Class** <*Clss*> | [0..1] | Text | | 1335 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1335 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1335 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1336 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1336 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1336 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1337 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1338 |

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| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1338 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1338 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1338 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1339 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1340 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1340 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1341 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1341 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1342 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1343 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1344 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1345 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1346 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1346 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1347 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1347 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1347 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1348 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1348 |

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| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1348 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1349 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1350 |
| | **Name** <*Nm*> | [1..1] | Text | | 1350 |
| | **Identification** <*Id*> | [0..1] | | | 1350 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1351 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1351 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1352 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1352 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1352 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1352 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1352 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1353 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1353 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1354 |
| | **Name** <*Nm*> | [1..1] | Text | | 1354 |
| | **Identification** <*Id*> | [0..1] | | | 1355 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1355 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1356 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1356 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1356 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1356 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1357 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1357 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1358 |
| | **Name** <*Nm*> | [1..1] | Text | | 1358 |
| | **Identification** <*Id*> | [0..1] | | | 1359 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1359 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1360 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1360 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1360 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1360 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1361 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1361 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1362 |
| | **Name** <*Nm*> | [1..1] | Text | | 1362 |
| | **Identification** <*Id*> | [0..1] | | | 1363 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1363 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1364 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1364 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1364 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1364 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1365 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1365 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1366 |
| | **Name** <*Nm*> | [1..1] | Text | | 1366 |

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| | **Identification** <*Id*> | [0..1] | | | 1367 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1367 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1368 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1368 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1368 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1368 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1369 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1369 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1370 |
| | **Name** <*Nm*> | [1..1] | Text | | 1370 |
| | **Identification** <*Id*> | [0..1] | | | 1371 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1371 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1372 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1372 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1372 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1372 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1373 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1373 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1374 |
| Or} | **Modify** <*Modfy*> | [1..1] | | | 1374 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1390 |
| | **Equity** <*Eqty*> | [0..1] | | | 1398 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1399 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1399 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1400 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1400 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1400 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1401 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1401 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1402 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1402 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |
| | **Type** <*Tp*> | [0..1] | | | 1404 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1405 |
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1409 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1413 |

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| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1413 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1414 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1414 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1414 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1414 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1414 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1414 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1415 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1415 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1415 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1415 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1415 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1415 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1415 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1415 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1416 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1416 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1416 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1416 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1416 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1417 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1417 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1417 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1418 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1418 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1419 |

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| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1419 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1419 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1419 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1419 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1420 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1421 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1421 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1421 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1421 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1422 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1422 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1422 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1423 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1423 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1423 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1423 |
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |

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| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1430 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1430 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1432 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1433 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1433 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1433 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1434 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1434 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1434 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1435 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1435 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1435 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1435 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1435 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1435 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1436 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1436 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1436 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1436 |

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| | **Sector** <*Sctr*> | [0..1] | Text | | 1437 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1437 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1437 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1437 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1437 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1438 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1438 |
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| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |

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| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
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| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |
| | **Option** <*Optn*> | [0..1] | | | 1462 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |

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| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |

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| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1486 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1495 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1495 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1496 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1496 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1496 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1496 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1496 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1497 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1497 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1497 |

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| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1497 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1497 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1497 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1498 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1498 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1498 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1498 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1499 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1499 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1499 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1499 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1499 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1499 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1500 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1500 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1500 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1500 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1502 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1502 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1502 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1502 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1502 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1502 |
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |

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| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1506 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1506 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1507 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1507 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1507 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1508 |
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1509 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1509 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1509 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1510 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1510 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1510 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1511 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1512 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1512 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1512 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1512 |

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| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1513 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1514 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1516 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1516 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1518 |
| | **PutType** <*PutTp*> | [0..1] | | | 1518 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1518 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1518 |
| | **CallType** <*CallTp*> | [0..1] | | | 1519 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1519 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1519 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1519 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1520 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1520 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1520 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1520 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1521 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1521 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1521 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1521 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1522 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1522 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1522 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1523 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1523 |

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| | **Class** <*Clss*> | [0..1] | Text | | 1523 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1523 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1523 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1524 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1524 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1524 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1525 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1525 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1526 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1526 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1526 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1526 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1527 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1527 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1528 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1528 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1529 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1529 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1530 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1531 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1532 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1533 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1534 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1534 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1535 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1535 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1535 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1536 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1536 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1536 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1537 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1538 |
| | **Name** <*Nm*> | [1..1] | Text | | 1538 |
| | **Identification** <*Id*> | [0..1] | | | 1538 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1539 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1539 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1540 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1540 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1540 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1540 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1540 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1541 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1541 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1542 |
| | **Name** <*Nm*> | [1..1] | Text | | 1542 |

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| | **Identification** <*Id*> | [0..1] | | | 1543 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1543 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1544 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1544 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1544 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1544 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1545 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1545 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1546 |
| | **Name** <*Nm*> | [1..1] | Text | | 1546 |
| | **Identification** <*Id*> | [0..1] | | | 1547 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1547 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1548 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1548 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1548 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1548 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1549 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1549 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1550 |
| | **Name** <*Nm*> | [1..1] | Text | | 1550 |
| | **Identification** <*Id*> | [0..1] | | | 1551 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |

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| | **Purpose** <*Purp*> | [0..1] | Text | | 1551 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1552 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1552 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1552 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1552 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1553 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1553 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1554 |
| | **Name** <*Nm*> | [1..1] | Text | | 1554 |
| | **Identification** <*Id*> | [0..1] | | | 1555 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1555 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1556 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1556 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1556 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1556 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1557 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1557 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1558 |
| | **Name** <*Nm*> | [1..1] | Text | | 1558 |
| | **Identification** <*Id*> | [0..1] | | | 1559 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1559 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1560 |

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| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1560 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1560 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1560 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1560 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1561 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1561 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1562 |
| Or} | **Replace** <*Rplc*> | [1..1] | | | 1562 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1578 |
| | **Equity** <*Eqty*> | [0..1] | | | 1586 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1587 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1587 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1587 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1588 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1588 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1588 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1589 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1589 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1590 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1590 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1591 |
| | **Value** <*Val*> | [1..1] | ± | | 1591 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1592 |
| | **Type** <*Tp*> | [0..1] | | | 1592 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1593 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1593 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1593 |
| | **Name** <*Nm*> | [1..1] | Text | | 1594 |
| | **Identification** <*Id*> | [0..1] | | | 1594 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |

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| | **Purpose** <*Purp*> | [0..1] | Text | | 1595 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1596 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1596 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1596 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1596 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1596 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1597 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1597 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1601 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1601 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1602 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1602 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1602 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1602 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1602 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1602 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1603 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1603 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1603 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1603 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1603 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1603 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1603 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1603 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1604 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1604 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1604 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1604 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1604 |

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| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1605 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1605 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1605 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1606 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1606 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1606 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1607 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1607 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1607 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1607 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1607 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1608 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1608 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1608 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1609 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1609 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1609 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1609 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1610 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1610 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1610 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1610 |

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| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1611 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1611 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1611 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1611 |
| | **Value** <*Val*> | [1..1] | Rate | | 1612 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1615 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1617 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1617 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1618 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1618 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1618 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1619 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1620 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1620 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1620 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1621 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1621 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1621 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1621 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1622 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1622 |

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| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1622 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1623 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1623 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1623 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1623 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1623 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1623 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1624 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1624 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1624 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1624 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1625 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1625 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1625 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1625 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1625 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1626 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1626 |
| | **Future** <*Futr*> | [0..1] | | | 1630 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1632 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1632 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1634 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1634 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1635 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1637 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1638 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |

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| | **Option** <*Optn*> | [0..1] | | | 1650 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1654 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1654 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1654 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1656 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1657 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1658 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1658 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1659 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1659 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1659 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1660 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1660 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1660 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1661 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |

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| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1662 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |

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|---|---|---|---|---|---|
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1674 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1683 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1684 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1684 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1684 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1684 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1684 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1685 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1685 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1685 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1685 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1685 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1685 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1686 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1686 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1686 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1686 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1687 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1687 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1687 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1687 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1687 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1687 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1688 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1688 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1688 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1688 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1690 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1690 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1690 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1690 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1690 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1690 |
| | **Name** <*Nm*> | [1..1] | Text | | 1691 |
| | **Identification** <*Id*> | [0..1] | | | 1691 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1692 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1693 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1693 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1693 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1693 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1693 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1694 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1694 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1694 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1695 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1695 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1695 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1696 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1696 |
| | **Identification** <*Id*> | [0..1] | Text | | 1696 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1696 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1697 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1697 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1697 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1698 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1698 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1698 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1698 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1698 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1699 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1699 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1699 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1700 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1700 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1700 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1700 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1701 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1702 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1702 |
| | **Value** <*Val*> | [1..1] | ± | | 1703 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1703 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1704 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1704 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1704 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1705 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1706 |
| | **PutType** <*PutTp*> | [0..1] | | | 1706 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1706 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1706 |
| | **CallType** <*CallTp*> | [0..1] | | | 1707 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1707 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1707 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1707 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1708 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1708 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1708 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1708 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1709 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1709 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1709 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1709 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1710 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1710 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1710 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1710 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1711 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1711 |
| | **Class** <*Clss*> | [0..1] | Text | | 1711 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1711 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1711 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1712 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1712 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1712 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1713 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1714 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1714 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1714 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1714 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1715 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1715 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1715 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1716 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1716 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1717 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1717 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1718 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1718 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1718 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1718 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1719 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1719 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1719 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1720 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1720 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1721 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1722 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1722 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1722 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1723 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1723 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1723 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1723 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1724 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1724 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1724 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1725 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1725 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1725 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1726 |
| | **Name** <*Nm*> | [1..1] | Text | | 1726 |
| | **Identification** <*Id*> | [0..1] | | | 1726 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1727 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1727 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1727 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1727 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1728 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1728 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1728 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1728 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1728 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1729 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1729 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1730 |
| | **Name** <*Nm*> | [1..1] | Text | | 1730 |
| | **Identification** <*Id*> | [0..1] | | | 1731 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1731 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1731 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1731 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1732 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1732 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1732 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1732 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1733 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1733 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1734 |
| | **Name** <*Nm*> | [1..1] | Text | | 1734 |
| | **Identification** <*Id*> | [0..1] | | | 1735 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1735 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1735 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1735 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1736 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1736 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1736 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1736 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1737 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1737 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1738 |
| | **Name** <*Nm*> | [1..1] | Text | | 1738 |
| | **Identification** <*Id*> | [0..1] | | | 1739 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1739 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1739 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1739 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1740 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1740 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1740 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1740 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1741 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1741 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1742 |
| | **Name** <*Nm*> | [1..1] | Text | | 1742 |
| | **Identification** <*Id*> | [0..1] | | | 1743 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1743 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1743 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1743 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1744 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1744 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1744 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1744 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1745 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1745 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1746 |
| | **Name** <*Nm*> | [1..1] | Text | | 1746 |
| | **Identification** <*Id*> | [0..1] | | | 1747 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1747 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1747 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1747 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1748 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1748 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1748 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1748 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1749 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1749 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1750 |
| | **UpdateReason** <*UpdRsn*> | [0..1] | | | 1750 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1750 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1751 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 1751 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1752 |

# 28.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C7 DescriptionUsageRule**

Description must be used alone as the last resort.

**C8 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C9 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C10 MailingIndicatorRule**

If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

**C11 NextCallableDateAndCallableIndicatorRule**

If CallableIndicator is present, then NextCalldate must be present.

**C12 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C13 PutableDateAndPutableIndicatorRule**

If PutableIndicator is present, then PutableDate must be present.

**C14 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 28.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 28.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 28.4.2 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Request to maintain data's of a security.

**UpdateType <UpdTp>** contains one of the following **UpdateType36Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **UpdateType** <*UpdTp*> | [1..3] | | | 951 |
| {Or | **Add** <*Add*> | [1..1] | | | 998 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1014 |
| | **Equity** <*Eqty*> | [0..1] | | | 1022 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1023 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1024 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1024 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1024 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1025 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1025 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1026 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1026 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |
| | **Type** <*Tp*> | [0..1] | | | 1028 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1029 |
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1033 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1037 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1037 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1038 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1038 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1038 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1038 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1038 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1038 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1039 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1039 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1039 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1039 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1039 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1039 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1039 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1039 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1040 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1040 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1040 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1040 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1040 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1041 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1041 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1041 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1042 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1042 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1043 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1043 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1043 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1043 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1043 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1044 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1045 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1045 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1045 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1045 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1046 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1046 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1046 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1047 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1047 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1047 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1047 |
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1054 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1054 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1055 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1056 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1057 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1057 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1057 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1058 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1058 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1058 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1059 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1059 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1059 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1059 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1059 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1059 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1060 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1060 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1060 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1060 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1061 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1061 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1061 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1061 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1061 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1062 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1062 |
| | **Future** <*Futr*> | [0..1] | | | 1066 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1068 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1068 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1070 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1070 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1071 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1073 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |
| | **Option** <*Optn*> | [0..1] | | | 1086 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1090 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1094 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1110 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1119 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1119 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1120 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1120 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1120 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1120 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1120 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1121 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1121 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1121 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1121 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1121 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1121 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1122 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1122 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1122 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1123 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1123 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1123 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1123 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1123 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1123 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1124 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1124 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1124 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1124 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1126 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1126 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1126 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1126 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1126 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1126 |
| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |

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| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1128 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1129 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1129 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1130 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1130 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1131 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1131 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1131 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1132 |
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1133 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1133 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1133 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1134 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1134 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1134 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1135 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1135 |

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| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1136 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1136 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1136 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1136 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1137 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1138 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1140 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1140 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1140 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1142 |
| | **PutType** <*PutTp*> | [0..1] | | | 1142 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1142 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1142 |
| | **CallType** <*CallTp*> | [0..1] | | | 1143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1143 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1143 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1144 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1144 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1144 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1144 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1145 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1145 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1145 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1145 |

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| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1146 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1146 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1146 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1147 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1147 |
| | **Class** <*Clss*> | [0..1] | Text | | 1147 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1147 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1147 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1148 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1148 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1148 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1149 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1149 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1150 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1150 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1150 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1150 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1151 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1151 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1151 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1152 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1152 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1153 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1153 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1154 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1155 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1156 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1157 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1158 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1158 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1159 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1159 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1159 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1160 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1160 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1160 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1161 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1162 |
| | **Name** <*Nm*> | [1..1] | Text | | 1162 |
| | **Identification** <*Id*> | [0..1] | | | 1162 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1163 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1163 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1164 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1164 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1164 |

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| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1164 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1164 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1165 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1165 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1166 |
| | **Name** <*Nm*> | [1..1] | Text | | 1166 |
| | **Identification** <*Id*> | [0..1] | | | 1167 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1167 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1168 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1168 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1168 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1168 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1169 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1169 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1170 |
| | **Name** <*Nm*> | [1..1] | Text | | 1170 |
| | **Identification** <*Id*> | [0..1] | | | 1171 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1171 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1172 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1172 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1172 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1172 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1173 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1173 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1174 |
| | **Name** <*Nm*> | [1..1] | Text | | 1174 |
| | **Identification** <*Id*> | [0..1] | | | 1175 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1175 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1176 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1176 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1176 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1176 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1177 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1177 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1178 |
| | **Name** <*Nm*> | [1..1] | Text | | 1178 |
| | **Identification** <*Id*> | [0..1] | | | 1179 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1179 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1180 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1180 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1180 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1180 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1181 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1181 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1182 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1182 |
| | **Identification** <*Id*> | [0..1] | | | 1183 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1183 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1184 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1184 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1184 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1184 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1185 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1185 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1186 |
| Or | **Delete** <*Del*> | [1..1] | | | 1186 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1202 |
| | **Equity** <*Eqty*> | [0..1] | | | 1210 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1212 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1212 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1212 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1213 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1213 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1214 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1214 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |
| | **Type** <*Tp*> | [0..1] | | | 1216 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1217 |
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1221 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1225 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1225 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1226 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1226 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1226 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1226 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1226 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1226 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1227 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1227 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1227 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1227 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1227 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1227 |

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| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1227 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1227 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1228 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1228 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1228 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1228 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1228 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1229 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1229 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1229 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1230 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1230 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1231 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1231 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1231 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1231 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1231 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1232 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1233 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1233 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1233 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1233 |
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| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1233 |

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| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1234 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1234 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1234 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1235 |
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| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1235 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1235 |
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
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| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1242 |
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| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1249 |
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| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
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| | **Value** <*Val*> | [1..1] | ± | | 1257 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
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| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |

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| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |

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| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
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| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |
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| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
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| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
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| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1308 |
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| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1308 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1308 |
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| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1309 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1309 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1309 |
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| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1309 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1310 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1310 |
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| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1311 |
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| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1311 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1311 |
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| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
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| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1322 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1322 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1322 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1323 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1324 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1324 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1324 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1324 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1325 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1326 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1328 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1328 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1330 |
| | **PutType** <*PutTp*> | [0..1] | | | 1330 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1330 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1330 |
| | **CallType** <*CallTp*> | [0..1] | | | 1331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1331 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1331 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1332 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1332 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1332 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1332 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1333 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1333 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1333 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1333 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1334 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1334 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1334 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1334 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1335 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1335 |
| | **Class** <*Clss*> | [0..1] | Text | | 1335 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1335 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1335 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1336 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1336 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1336 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1337 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1338 |

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| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1338 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1338 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1338 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1339 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1340 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1340 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1341 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1341 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1342 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1343 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1344 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1345 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1346 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1346 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1347 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1347 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1347 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1348 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1348 |

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| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1348 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1349 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1350 |
| | **Name** <*Nm*> | [1..1] | Text | | 1350 |
| | **Identification** <*Id*> | [0..1] | | | 1350 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1351 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1351 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1352 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1352 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1352 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1352 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1352 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1353 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1353 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1354 |
| | **Name** <*Nm*> | [1..1] | Text | | 1354 |
| | **Identification** <*Id*> | [0..1] | | | 1355 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1355 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1356 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1356 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1356 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1356 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1357 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1357 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1358 |
| | **Name** <*Nm*> | [1..1] | Text | | 1358 |
| | **Identification** <*Id*> | [0..1] | | | 1359 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1359 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1360 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1360 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1360 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1360 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1361 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1361 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1362 |
| | **Name** <*Nm*> | [1..1] | Text | | 1362 |
| | **Identification** <*Id*> | [0..1] | | | 1363 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1363 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1364 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1364 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1364 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1364 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1365 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1365 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1366 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1366 |
| | **Identification** <*Id*> | [0..1] | | | 1367 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1367 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1368 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1368 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1368 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1368 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1369 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1369 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1370 |
| | **Name** <*Nm*> | [1..1] | Text | | 1370 |
| | **Identification** <*Id*> | [0..1] | | | 1371 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1371 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1372 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1372 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1372 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1372 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1373 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1373 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1374 |
| Or} | **Modify** <*Modfy*> | [1..1] | | | 1374 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1390 |
| | **Equity** <*Eqty*> | [0..1] | | | 1398 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1400 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1400 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1400 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1401 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1401 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1402 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1402 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |
| | **Type** <*Tp*> | [0..1] | | | 1404 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1405 |
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1409 |

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| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1413 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1413 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1414 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1414 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1414 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1414 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1414 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1414 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1415 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1415 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1415 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1415 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1415 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1415 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1415 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1415 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1416 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1416 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1416 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1416 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1416 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1417 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1417 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1417 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1418 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |
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| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1419 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1419 |
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| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1419 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1419 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1420 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1421 |
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| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1421 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1421 |
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| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1422 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1422 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1423 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1423 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1423 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1423 |
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |

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| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1430 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1430 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1432 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1433 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1433 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1433 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1434 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1434 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1434 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1435 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1435 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1435 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1435 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1435 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1435 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1436 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1436 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1436 |

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| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1436 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1437 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1437 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1437 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1437 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1437 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1438 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1438 |
| | **Future** <*Futr*> | [0..1] | | | 1442 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |

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| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |
| | **Option** <*Optn*> | [0..1] | | | 1462 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |

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| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |

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| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1486 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1495 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1495 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1496 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1496 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1496 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1496 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1496 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1497 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1497 |

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| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1497 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1497 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1497 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1497 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1498 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1498 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1498 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1498 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1499 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1499 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1499 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1499 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1499 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1499 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1500 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1500 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1500 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1500 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1502 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1502 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1502 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1502 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1502 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1502 |
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |

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| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1506 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1506 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1507 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1507 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1507 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1508 |
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1509 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1509 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1509 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1510 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1510 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1510 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1511 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1512 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1512 |

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| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1512 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1512 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1513 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1514 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1516 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1516 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1518 |
| | **PutType** <*PutTp*> | [0..1] | | | 1518 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1518 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1518 |
| | **CallType** <*CallTp*> | [0..1] | | | 1519 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1519 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1519 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1519 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1520 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1520 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1520 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1520 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1521 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1521 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1521 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1521 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1522 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1522 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1522 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1522 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1523 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1523 |
| | **Class** <*Clss*> | [0..1] | Text | | 1523 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1523 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1523 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1524 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1524 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1524 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1525 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1525 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1526 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1526 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1526 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1526 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1527 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1527 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1528 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1528 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1529 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1529 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1530 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1531 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |

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| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1532 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1533 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1534 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1534 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1535 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1535 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1535 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1536 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1536 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1536 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1537 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1538 |
| | **Name** <*Nm*> | [1..1] | Text | | 1538 |
| | **Identification** <*Id*> | [0..1] | | | 1538 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1539 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1539 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1540 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1540 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1540 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1540 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1540 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1541 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1541 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1542 |
| | **Name** <*Nm*> | [1..1] | Text | | 1542 |
| | **Identification** <*Id*> | [0..1] | | | 1543 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1543 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1544 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1544 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1544 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1544 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1545 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1545 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1546 |
| | **Name** <*Nm*> | [1..1] | Text | | 1546 |
| | **Identification** <*Id*> | [0..1] | | | 1547 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1547 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1548 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1548 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1548 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1548 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1549 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1549 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1550 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1550 |
| | **Identification** <*Id*> | [0..1] | | | 1551 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1551 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1552 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1552 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1552 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1552 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1553 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1553 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1554 |
| | **Name** <*Nm*> | [1..1] | Text | | 1554 |
| | **Identification** <*Id*> | [0..1] | | | 1555 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1555 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1556 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1556 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1556 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1556 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1557 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1557 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1558 |
| | **Name** <*Nm*> | [1..1] | Text | | 1558 |
| | **Identification** <*Id*> | [0..1] | | | 1559 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |

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| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1559 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1560 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1560 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1560 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1560 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1561 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1561 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1562 |
| Or} | **Replace** <*Rplc*> | [1..1] | | | 1562 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1578 |
| | **Equity** <*Eqty*> | [0..1] | | | 1586 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1587 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1587 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1587 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1588 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1588 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1588 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1589 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1589 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1590 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1590 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1591 |
| | **Value** <*Val*> | [1..1] | ± | | 1591 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1592 |
| | **Type** <*Tp*> | [0..1] | | | 1592 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1593 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1593 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1593 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1594 |
| | **Identification** <*Id*> | [0..1] | | | 1594 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1595 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1596 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1596 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1596 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1596 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1596 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1597 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1597 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1601 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1601 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1602 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1602 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1602 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1602 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1602 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1602 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1603 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1603 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1603 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1603 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1603 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1603 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1603 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1603 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1604 |

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| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1604 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1604 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1604 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1604 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1605 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1605 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1605 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1606 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1606 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1606 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1607 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1607 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1607 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1607 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1607 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1608 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1608 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1608 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1609 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1609 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1609 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1609 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1610 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1610 |

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| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1610 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1611 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1611 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1611 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1611 |
| | **Value** <*Val*> | [1..1] | Rate | | 1612 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1615 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1617 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1617 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1618 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1618 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1618 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1619 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1620 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1620 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1620 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1621 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1621 |

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| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1621 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1621 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1622 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1622 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1622 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1623 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1623 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1623 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1623 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1623 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1623 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1624 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1624 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1624 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1624 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1625 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1625 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1625 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1625 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1625 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1626 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1626 |
| | **Future** <*Futr*> | [0..1] | | | 1630 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1632 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1632 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1634 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1634 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1635 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1637 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1638 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |

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| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |
| | **Option** <*Optn*> | [0..1] | | | 1650 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1654 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1654 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1654 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1656 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1657 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1658 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1658 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1659 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1659 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1659 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1660 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1660 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1660 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1661 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1662 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1662 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |

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| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1674 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1683 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1684 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1684 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1684 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1684 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1684 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1685 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1685 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1685 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1685 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1685 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1685 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1686 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1686 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1686 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1686 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1687 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1687 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1687 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1687 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1687 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1687 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1688 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1688 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1688 |

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| | **Issuance** <*Issnc*> | [0..1] | | | 1688 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1690 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1690 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1690 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1690 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1690 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1690 |
| | **Name** <*Nm*> | [1..1] | Text | | 1691 |
| | **Identification** <*Id*> | [0..1] | | | 1691 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1692 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1693 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1693 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1693 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1693 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1693 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1694 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1694 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1694 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1695 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1695 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1695 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1696 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1696 |
| | **Identification** <*Id*> | [0..1] | Text | | 1696 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1696 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1697 |

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| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1697 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1697 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1698 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1698 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1698 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1698 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1698 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1699 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1699 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1699 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1700 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1700 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1700 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1700 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1701 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1702 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1702 |
| | **Value** <*Val*> | [1..1] | ± | | 1703 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1703 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1704 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1704 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1704 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1705 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1706 |
| | **PutType** <*PutTp*> | [0..1] | | | 1706 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1706 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1706 |
| | **CallType** <*CallTp*> | [0..1] | | | 1707 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1707 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1707 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1707 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1708 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1708 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1708 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1708 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1709 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1709 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1709 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1709 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1710 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1710 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1710 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1710 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1711 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1711 |
| | **Class** <*Clss*> | [0..1] | Text | | 1711 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1711 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1711 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1712 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1712 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1712 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1713 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1714 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1714 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1714 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1714 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1715 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1715 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1715 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1716 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1716 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1717 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1717 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1718 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1718 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1718 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1718 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1719 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1719 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1719 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1720 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1720 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1721 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1722 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1722 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1722 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1723 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1723 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1723 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1723 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1724 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1724 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1724 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1725 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1725 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1725 |

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| | **ContactName** <*CtctNm*> | [0..1] | | | 1726 |
| | **Name** <*Nm*> | [1..1] | Text | | 1726 |
| | **Identification** <*Id*> | [0..1] | | | 1726 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1727 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1727 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1727 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1727 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1728 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1728 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1728 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1728 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1728 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1729 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1729 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1730 |
| | **Name** <*Nm*> | [1..1] | Text | | 1730 |
| | **Identification** <*Id*> | [0..1] | | | 1731 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1731 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1731 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1731 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1732 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1732 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1732 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1732 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1733 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1733 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1734 |
| | **Name** <*Nm*> | [1..1] | Text | | 1734 |
| | **Identification** <*Id*> | [0..1] | | | 1735 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1735 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1735 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1735 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1736 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1736 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1736 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1736 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1737 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1737 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1738 |
| | **Name** <*Nm*> | [1..1] | Text | | 1738 |
| | **Identification** <*Id*> | [0..1] | | | 1739 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1739 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1739 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1739 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1740 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1740 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1740 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1740 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1741 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1741 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1742 |
| | **Name** <*Nm*> | [1..1] | Text | | 1742 |
| | **Identification** <*Id*> | [0..1] | | | 1743 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1743 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1743 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1743 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1744 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1744 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1744 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1744 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1745 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1745 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1746 |
| | **Name** <*Nm*> | [1..1] | Text | | 1746 |
| | **Identification** <*Id*> | [0..1] | | | 1747 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1747 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1747 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1747 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1748 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1748 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1748 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1748 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1749 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1749 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1750 |

### 28.4.2.1 UpdateType <UpdTp>

*Presence:* [1..3]

*Definition:* Request to add, modify or delete data's of a security.

**UpdateType <UpdTp>** contains one of the following **UpdateType35Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Add** <*Add*> | [1..1] | | | 998 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1014 |
| | **Equity** <*Eqty*> | [0..1] | | | 1022 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1023 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1024 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1024 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1024 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1025 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1025 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1026 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1026 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |
| | **Type** <*Tp*> | [0..1] | | | 1028 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1029 |
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1033 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1037 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1037 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1038 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1038 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1038 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1038 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1038 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1038 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1039 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1039 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1039 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1039 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1039 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1039 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1039 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1039 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1040 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1040 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1040 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1040 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1040 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1041 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1041 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1041 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1042 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1042 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1043 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1043 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1043 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1043 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1043 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1044 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1045 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1045 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1045 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1045 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1046 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1046 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1046 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1047 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1047 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1047 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1047 |
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1054 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1054 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1055 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1056 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1057 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1057 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1057 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1058 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1058 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1058 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1059 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1059 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1059 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1059 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1059 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1059 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1060 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1060 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1060 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1060 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1061 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1061 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1061 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1061 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1061 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1062 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1062 |
| | **Future** <*Futr*> | [0..1] | | | 1066 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1068 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1068 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1070 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1070 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1071 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1073 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |
| | **Option** <*Optn*> | [0..1] | | | 1086 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1090 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |

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| | **Value** <*Val*> | [1..1] | ± | | 1091 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1094 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1110 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1119 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1119 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1120 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1120 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1120 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1120 |

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| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1120 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1121 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1121 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1121 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1121 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1121 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1121 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1122 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1122 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1122 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1123 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1123 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1123 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1123 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1123 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1123 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1124 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1124 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1124 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1124 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1126 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1126 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1126 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1126 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1126 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1126 |
| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |

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| | **Purpose** <*Purp*> | [0..1] | Text | | 1128 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1129 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1129 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1130 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1130 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1131 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1131 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1131 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1132 |
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1133 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1133 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1133 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1134 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1134 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1134 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1135 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1135 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |

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| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1136 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1136 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1136 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1136 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1137 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1138 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1140 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1140 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1140 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1142 |
| | **PutType** <*PutTp*> | [0..1] | | | 1142 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1142 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1142 |
| | **CallType** <*CallTp*> | [0..1] | | | 1143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1143 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1143 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1144 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1144 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1144 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1144 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1145 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1145 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1145 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1145 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1146 |

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| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1146 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1146 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1147 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1147 |
| | **Class** <*Clss*> | [0..1] | Text | | 1147 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1147 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1147 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1148 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1148 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1148 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1149 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1149 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1150 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1150 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1150 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1150 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1151 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1151 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1151 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1152 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1152 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1153 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1153 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1154 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |

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| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1155 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1156 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1157 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1158 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1158 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1159 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1159 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1159 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1160 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1160 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1160 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1161 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1162 |
| | **Name** <*Nm*> | [1..1] | Text | | 1162 |
| | **Identification** <*Id*> | [0..1] | | | 1162 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1163 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1163 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1164 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1164 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1164 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1164 |

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| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1164 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1165 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1165 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1166 |
| | **Name** <*Nm*> | [1..1] | Text | | 1166 |
| | **Identification** <*Id*> | [0..1] | | | 1167 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1167 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1168 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1168 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1168 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1168 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1169 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1169 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1170 |
| | **Name** <*Nm*> | [1..1] | Text | | 1170 |
| | **Identification** <*Id*> | [0..1] | | | 1171 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1171 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1172 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1172 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1172 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1172 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1173 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1173 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1174 |
| | **Name** <*Nm*> | [1..1] | Text | | 1174 |
| | **Identification** <*Id*> | [0..1] | | | 1175 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1175 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1176 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1176 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1176 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1176 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1177 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1177 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1178 |
| | **Name** <*Nm*> | [1..1] | Text | | 1178 |
| | **Identification** <*Id*> | [0..1] | | | 1179 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1179 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1180 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1180 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1180 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1180 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1181 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1181 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1182 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1182 |
| | **Identification** <*Id*> | [0..1] | | | 1183 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1183 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1184 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1184 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1184 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1184 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1185 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1185 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1186 |
| Or | **Delete** <*Del*> | [1..1] | | | 1186 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1202 |
| | **Equity** <*Eqty*> | [0..1] | | | 1210 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1212 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1212 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1212 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1213 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1213 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1214 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1214 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |
| | **Type** <*Tp*> | [0..1] | | | 1216 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1217 |
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1221 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1225 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1225 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1226 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1226 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1226 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1226 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1226 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1226 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1227 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1227 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1227 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1227 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1227 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1227 |

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| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1227 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1227 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1228 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1228 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1228 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1228 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1228 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1229 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1229 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1229 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1230 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1230 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1231 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1231 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1231 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1231 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1232 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1233 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1233 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1233 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1233 |
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| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1233 |

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| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1234 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1234 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1234 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1235 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1235 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1235 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1235 |
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1242 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1242 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1243 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1244 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1244 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1244 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1245 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1245 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1245 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1245 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1246 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1246 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1246 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1247 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1247 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1247 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1247 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1247 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1247 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1248 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1248 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1248 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1248 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1249 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1249 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1249 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1249 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1249 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1250 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1250 |
| | **Future** <*Futr*> | [0..1] | | | 1254 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |
| | **Value** <*Val*> | [1..1] | ± | | 1257 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1257 |

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| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1258 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1258 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1259 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1261 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1262 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |

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| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |
| | **Option** <*Optn*> | [0..1] | | | 1274 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1278 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |

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| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1284 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1286 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |

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| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1298 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1307 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1307 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1308 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1308 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1308 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1308 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1308 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1309 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1309 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1309 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1309 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1309 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1309 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1310 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1310 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1310 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1310 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1311 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1311 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1311 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1311 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1311 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1311 |

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| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1312 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1312 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1312 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1312 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1314 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1314 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1314 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1314 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1314 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1314 |
| | **Name** <*Nm*> | [1..1] | Text | | 1315 |
| | **Identification** <*Id*> | [0..1] | | | 1315 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1316 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1317 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1317 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1317 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1317 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1317 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1318 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1318 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1318 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1319 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1319 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1320 |

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| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1320 |
| | **Identification** <*Id*> | [0..1] | Text | | 1320 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1320 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1321 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1321 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1321 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1322 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1322 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1322 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1323 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1324 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1324 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1324 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1324 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1325 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1326 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1328 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1328 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1330 |
| | **PutType** <*PutTp*> | [0..1] | | | 1330 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1330 |
| | **CallType** <*CallTp*> | [0..1] | | | 1331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1331 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1331 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1332 |
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| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1332 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1332 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1333 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1333 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1333 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1333 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1334 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1334 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1334 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1334 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1335 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1335 |
| | **Class** <*Clss*> | [0..1] | Text | | 1335 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1335 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1335 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1336 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1336 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1336 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1337 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1338 |

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| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1338 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1338 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1338 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1339 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1340 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1340 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1341 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1341 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1342 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1343 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1344 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1345 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1346 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1346 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1347 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1347 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1347 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1348 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1348 |

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| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1348 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1349 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1350 |
| | **Name** <*Nm*> | [1..1] | Text | | 1350 |
| | **Identification** <*Id*> | [0..1] | | | 1350 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1351 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1351 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1352 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1352 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1352 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1352 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1352 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1353 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1353 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1354 |
| | **Name** <*Nm*> | [1..1] | Text | | 1354 |
| | **Identification** <*Id*> | [0..1] | | | 1355 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1355 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1356 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1356 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1356 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1356 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1357 |

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| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1357 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1358 |
| | **Name** <*Nm*> | [1..1] | Text | | 1358 |
| | **Identification** <*Id*> | [0..1] | | | 1359 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1359 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1360 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1360 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1360 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1360 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1361 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1361 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1362 |
| | **Name** <*Nm*> | [1..1] | Text | | 1362 |
| | **Identification** <*Id*> | [0..1] | | | 1363 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1363 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1364 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1364 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1364 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1364 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1365 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1365 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1366 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1366 |
| | **Identification** <*Id*> | [0..1] | | | 1367 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1367 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1368 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1368 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1368 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1368 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1369 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1369 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1370 |
| | **Name** <*Nm*> | [1..1] | Text | | 1370 |
| | **Identification** <*Id*> | [0..1] | | | 1371 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1371 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1372 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1372 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1372 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1372 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1373 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1373 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1374 |
| Or} | **Modify** <*Modfy*> | [1..1] | | | 1374 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1390 |
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| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1399 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1399 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1400 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1400 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1400 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1401 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1401 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1402 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1402 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |
| | **Type** <*Tp*> | [0..1] | | | 1404 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1405 |
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1409 |

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| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1413 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1413 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1414 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1414 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1414 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1414 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1414 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1414 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1415 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1415 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1415 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1415 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1415 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1415 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1415 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1415 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1416 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1416 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1416 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1416 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1416 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1417 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1417 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1417 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1418 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1418 |

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| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1419 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1419 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1419 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1419 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1419 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1420 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1421 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1421 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1421 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1421 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1422 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1422 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1422 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1423 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1423 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1423 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1423 |
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |

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| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1430 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1430 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1432 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1433 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1433 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1433 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1434 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1434 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1434 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1435 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1435 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1435 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1435 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1435 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1435 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1436 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1436 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1436 |

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| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1436 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1437 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1437 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1437 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1437 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1437 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1438 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1438 |
| | **Future** <*Futr*> | [0..1] | | | 1442 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |

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| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |
| | **Option** <*Optn*> | [0..1] | | | 1462 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |

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| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |

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| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1486 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1495 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1495 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1496 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1496 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1496 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1496 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1496 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1497 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1497 |

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| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1497 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1497 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1497 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1497 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1498 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1498 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1498 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1498 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1499 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1499 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1499 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1499 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1499 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1499 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1500 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1500 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1500 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1500 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1502 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1502 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1502 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1502 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1502 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1502 |
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1506 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1506 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1507 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1507 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1507 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1508 |
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1509 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1509 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1509 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1510 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1510 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1510 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1511 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1512 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1512 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1512 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1512 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1513 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1514 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1516 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1516 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1518 |
| | **PutType** <*PutTp*> | [0..1] | | | 1518 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1518 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1518 |
| | **CallType** <*CallTp*> | [0..1] | | | 1519 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1519 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1519 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1519 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1520 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1520 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1520 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1520 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1521 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1521 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1521 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1521 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1522 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1522 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1522 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1522 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1523 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1523 |
| | **Class** <*Clss*> | [0..1] | Text | | 1523 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1523 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1523 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1524 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1524 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1524 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1525 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1525 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1526 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1526 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1526 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1526 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1527 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1527 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1528 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1528 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1529 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1529 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1530 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1531 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1532 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1533 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1534 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1534 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1535 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1535 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1535 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1536 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1536 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1536 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1537 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1538 |
| | **Name** <*Nm*> | [1..1] | Text | | 1538 |
| | **Identification** <*Id*> | [0..1] | | | 1538 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1539 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1539 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1540 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1540 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1540 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1540 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1540 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1541 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1541 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1542 |
| | **Name** <*Nm*> | [1..1] | Text | | 1542 |
| | **Identification** <*Id*> | [0..1] | | | 1543 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1543 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1544 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1544 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1544 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1544 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1545 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1545 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1546 |
| | **Name** <*Nm*> | [1..1] | Text | | 1546 |
| | **Identification** <*Id*> | [0..1] | | | 1547 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1547 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1548 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1548 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1548 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1548 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1549 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1549 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1550 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1550 |
| | **Identification** <*Id*> | [0..1] | | | 1551 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1551 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1552 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1552 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1552 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1552 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1553 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1553 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1554 |
| | **Name** <*Nm*> | [1..1] | Text | | 1554 |
| | **Identification** <*Id*> | [0..1] | | | 1555 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1555 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1556 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1556 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1556 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1556 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1557 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1557 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1558 |
| | **Name** <*Nm*> | [1..1] | Text | | 1558 |
| | **Identification** <*Id*> | [0..1] | | | 1559 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1559 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1560 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1560 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1560 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1560 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1561 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1561 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1562 |

#### 28.4.2.1.1 Add <Add>

*Presence:* [1..1]

*Definition:* Set of data requested to enrich a security.

**Add <Add>** contains the following **SecurityAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1014 |
| | **Equity** <*Eqty*> | [0..1] | | | 1022 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1023 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1024 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1024 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1024 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1025 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1025 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1026 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1026 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |
| | **Type** <*Tp*> | [0..1] | | | 1028 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1029 |
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1033 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1037 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1037 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1038 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1038 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1038 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1038 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1038 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1038 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1039 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1039 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1039 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1039 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1039 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1039 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1039 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1039 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1040 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1040 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1040 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1040 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1040 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1041 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1041 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1041 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1042 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |

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| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1042 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1043 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1043 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1043 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1043 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1043 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1044 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1045 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1045 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1045 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1045 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1046 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1046 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1046 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1047 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1047 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1047 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1047 |
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1054 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1054 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1056 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1057 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1057 |
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| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1058 |
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| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1059 |
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| | **Production** <*Pdctn*> | [0..1] | Text | | 1060 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1060 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1060 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1061 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1061 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1061 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1061 |
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| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1062 |
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| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
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| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |
| | **Option** <*Optn*> | [0..1] | | | 1086 |
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| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |

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| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
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| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
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| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
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| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1110 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1119 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1119 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1120 |
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| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1121 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1121 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1121 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1121 |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1122 |
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| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1123 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1123 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1123 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1123 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1123 |
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| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1124 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1124 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1124 |
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| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1126 |
| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |
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| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1129 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
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| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |
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| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1130 |
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| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1131 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1132 |
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1133 |
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| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1133 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1134 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1134 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1134 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1135 |
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| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |
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| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1136 |
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| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1137 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1138 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1140 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1140 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1140 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1142 |
| | **PutType** <*PutTp*> | [0..1] | | | 1142 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1142 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1142 |
| | **CallType** <*CallTp*> | [0..1] | | | 1143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1143 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1143 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1144 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1144 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1144 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1144 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1145 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1145 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1145 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1145 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1146 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1146 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1146 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1147 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1147 |
| | **Class** <*Clss*> | [0..1] | Text | | 1147 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1147 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1147 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1148 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1148 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1148 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1149 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1149 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1150 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1150 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1150 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1150 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1151 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1151 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1151 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1152 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1152 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1153 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1153 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1154 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1155 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1156 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1157 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1158 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1158 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1159 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1159 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1159 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1160 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1160 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1160 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1161 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1162 |
| | **Name** <*Nm*> | [1..1] | Text | | 1162 |
| | **Identification** <*Id*> | [0..1] | | | 1162 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1163 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1163 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1164 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1164 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1164 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1164 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1164 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1165 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1165 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1166 |
| | **Name** <*Nm*> | [1..1] | Text | | 1166 |
| | **Identification** <*Id*> | [0..1] | | | 1167 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1167 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1168 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1168 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1168 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1168 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1169 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1169 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1170 |
| | **Name** <*Nm*> | [1..1] | Text | | 1170 |
| | **Identification** <*Id*> | [0..1] | | | 1171 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1171 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1172 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1172 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1172 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1172 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1173 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1173 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1174 |
| | **Name** <*Nm*> | [1..1] | Text | | 1174 |
| | **Identification** <*Id*> | [0..1] | | | 1175 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1175 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1176 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1176 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1176 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1176 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1177 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1177 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1178 |
| | **Name** <*Nm*> | [1..1] | Text | | 1178 |
| | **Identification** <*Id*> | [0..1] | | | 1179 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1179 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1180 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1180 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1180 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1180 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1181 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1181 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1182 |
| | **Name** <*Nm*> | [1..1] | Text | | 1182 |
| | **Identification** <*Id*> | [0..1] | | | 1183 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1183 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1184 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1184 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1184 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1184 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1185 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1185 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1186 |

#### 28.4.2.1.1.1 FinancialInstrumentType <FinInstrmTp>

*Presence:* [0..*]

*Definition:* Provides additional details about the financial instrument.

**FinancialInstrumentType <FinInstrmTp>** contains the following **FinancialInstrument97** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Equity** <*Eqty*> | [0..1] | | | 1022 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1023 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1024 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1024 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1024 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1025 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1025 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1026 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1026 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |
| | **Type** <*Tp*> | [0..1] | | | 1028 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1029 |
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1033 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1037 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1037 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1038 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1038 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1038 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1038 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1038 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1038 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1039 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1039 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1039 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1039 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1039 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1039 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1039 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1039 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1040 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1040 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1040 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1040 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1040 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1041 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1041 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1041 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1042 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1042 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1043 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1043 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1043 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1043 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1043 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1044 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1045 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1045 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1045 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1045 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1046 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1046 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1046 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1047 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1047 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1047 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1047 |
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1054 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1054 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1055 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1056 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1057 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1057 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1057 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1058 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1058 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1058 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1059 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1059 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1059 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1059 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1059 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1059 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1060 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1060 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1060 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1060 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1061 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1061 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1061 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1061 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1061 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1062 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1062 |
| | **Future** <*Futr*> | [0..1] | | | 1066 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1068 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1068 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1070 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1070 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1071 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1073 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |
| | **Option** <*Optn*> | [0..1] | | | 1086 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1090 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1094 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |

#### 28.4.2.1.1.1.1 Equity <Eqty>

*Presence:* [0..1]

*Definition:* Financial instrument which represents a title of ownership in a company, ie, the shareholder is entitled to a part of the company's profit - usually by payment of a dividend - and to voting rights, if any. Each company issues generally different classes of shares, eg, ordinary or common shares, which have no guaranteed amount of dividend but carry voting rights, or preferred shares, which receive dividends before ordinary shares but have no voting right.

**Equity <Eqty>** contains the following **Equity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1023 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1024 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1024 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1024 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1025 |

#### 28.4.2.1.1.1.1.1 PreferenceToIncome <PrefToIncm>

*Presence:* [1..1]

*Definition:* Indicates the level of priority to claim on income and assets of the company in case of the payment of dividends and in the event of a bankruptcy, for example, ordinary/common stocks, preferred stocks, subordinated debt, etc.

**PreferenceToIncome <PrefToIncm>** contains one of the following **PreferenceToIncome5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1023 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1023 |

##### 28.4.2.1.1.1.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Preference to income expressed as an ISO 20022 code.

*Datatype:* "PreferenceToIncome1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

##### 28.4.2.1.1.1.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Preference to income expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security will no longer exist, for example, redeemable preference shares.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3 NonPaidAmount <NonPdAmt>

*Presence:* [0..1]

*Definition:* Nominal amount which is not paid yet.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4 ParValue <ParVal>

*Presence:* [0..1]

*Definition:* Nominal value of an equity security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.5 VotingRightsPerShare <VtngRghtsPerShr>

*Presence:* [0..1]

*Definition:* Number of voting rights per share.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.2 Warrant <Warrt>

*Presence:* [0..1]

*Definition:* Financial instrument that gives the holder the right to purchase shares or bonds at a given price within a specified time.

**Warrant <Warrt>** contains the following **Warrant4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1026 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1026 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |
| | **Type** <*Tp*> | [0..1] | | | 1028 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1029 |
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |

#### 28.4.2.1.1.1.2.1 Multiplier <Mltplr>

*Presence:* [0..1]

*Definition:* Specifies the ratio or multiply factor used to convert from contracts to shares.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.1.1.2.2 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a warrant is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1027 |
| | **Value** <*Val*> | [1..1] | ± | | 1027 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1028 |

#### 28.4.2.1.1.1.2.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.2.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates when a warrant can be exercised.

**Type <Tp>** contains one of the following **WarrantStyle3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1029 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1029 |

#### 28.4.2.1.1.1.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Warrant style expressed as an ISO 20022 code.

*Datatype:* "WarrantStyle1Code" on page 3319

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

#### 28.4.2.1.1.1.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Warrant style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.2.4 WarrantAgent <WarrtAgt>

*Presence:* [0..*]

*Definition:* Entity appointed by the issuer to process the exercising of warrants, sometimes responsible for the issuance of the warrants into the market.

**WarrantAgent <WarrtAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1030 |
| | **Identification** <*Id*> | [0..1] | | | 1030 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1031 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1031 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1032 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1032 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1032 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1032 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1032 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1033 |

#### 28.4.2.1.1.1.2.4.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.1.2.4.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1030 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1031 |

#### 28.4.2.1.1.1.2.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.1.1.2.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.1.2.4.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.2.4.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.1.2.4.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.1.2.4.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.1.2.4.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.2.4.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.2.4.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.1.2.4.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.1.2.4.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 28.4.2.1.1.1.3 Debt <Debt>

*Presence:* [0..1]

*Definition:* Financial instruments evidencing moneys owed by the issuer to the holder on terms as specified.

*Impacted by:* C11 "NextCallableDateAndCallableIndicatorRule", C13 "PutableDateAndPutableIndicatorRule"

**Debt <Debt>** contains the following **Debt5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1037 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1037 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1038 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1038 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1038 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1038 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1038 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1038 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1039 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1039 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1039 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1039 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1039 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1039 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1039 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1039 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1040 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1040 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1040 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1040 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1040 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1041 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1041 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1041 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1041 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1042 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1042 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1043 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1043 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1043 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1043 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1043 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1044 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1045 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1045 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1045 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1045 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1045 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1046 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1046 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1046 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1046 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1046 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1047 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1047 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1047 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1047 |
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1054 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1054 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1055 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1056 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1057 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1057 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1057 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1058 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1058 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1058 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1059 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1059 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1059 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1059 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1059 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1059 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1060 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1060 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1060 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1060 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1061 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1061 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1061 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1061 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1061 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1062 |

**Constraints**

- **NextCallableDateAndCallableIndicatorRule**

  If CallableIndicator is present, then NextCalldate must be present.

- **PutableDateAndPutableIndicatorRule**

  If PutableIndicator is present, then PutableDate must be present.

#### 28.4.2.1.1.1.3.1 PaymentCurrency <PmtCcy>

*Presence:* [0..1]

*Definition:* Currency of the payment.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.1.1.1.3.2 FaceAmount <FaceAmt>

*Presence:* [0..1]

*Definition:* Unit value of a debt security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.3.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.1.1.3.4 InterestFixingDate <IntrstFxgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the rate determination is made, also called determination date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.5 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date/time at which a security begins to accrue interest.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.6 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date/time at which the first interest payment is due to holders of the security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.7 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.8 NextCouponDate <NxtCpnDt>

*Presence:* [0..1]

*Definition:* Date of the coupon attached to the physical security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.9 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.10 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date/time at which the issuer has the right to pay the securitiy prior to maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.11 NextFactorDate <NxtFctrDt>

*Presence:* [0..1]

*Definition:* The date that the current factor will be changed to a new factor.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.12 ExpirationDate <XprtnDt>

*Presence:* [0..1]

*Definition:* Date/time at which an interest bearing security becomes due and assets are to be repaid.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.13 PaymentDirectionIndicator <PmtDrctnInd>

*Presence:* [0..1]

*Definition:* Indicates the direction of payment for asset or mortgage backed securities, ie, whether the repaid capital is distributed (payment direction is down) or capitalized (payment direction is up).

*Datatype:* One of the following values must be used (see "PaymentDirectionIndicator" on page 3323):

- *Meaning When True:* Up
- *Meaning When False:* Down

#### 28.4.2.1.1.1.3.14 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.15 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the interest rate applicable to the next interest payment period.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.16 OddCouponIndicator <OddCpnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the payment of the coupon (interest) on a bond is off the normal schedule.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.17 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.18 CPProgram <CPPrgm>

*Presence:* [0..1]

*Definition:* The program under which a commercial paper is issued. The values that are most used are:

0 = N/A

1 = 3(a)3

2 = 4(2)

3 = 3(a)4

4 = 3(c)7

5 = 144A

6 = 3(a)2

99 = Other.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.3.19 CPRegistrationType <CPRegnTp>

*Presence:* [0..1]

*Definition:* Registration type of a commercial paper issuance.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.1.1.1.3.20 InterestAccrualDate <IntrstAcrlDt>

*Presence:* [0..1]

*Definition:* Start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the issue date and the dated date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.21 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.22 PreFundedIndicator <PreFnddInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.23 EscrowedIndicator <EscrwdInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.24 PerpetualIndicator <PerptlInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security has no maturity date.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.25 SubordinatedIndicator <SubrdntdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is a subordinated security.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.26 ExtendibleIndicator <XtndblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is extendible,eg, repayment may be extended or maturity changed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.27 ExtendiblePeriod <XtndblPrd>

*Presence:* [0..1]

*Definition:* Period during which a date might be extended.

**ExtendiblePeriod <XtndblPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1042 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1042 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1042 |

#### 28.4.2.1.1.1.3.27.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.27.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.27.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.1.1.3.28 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.29 OverAllotmentAmount <OverAlltmtAmt>

*Presence:* [0..1]

*Definition:* Amount for which a security can be overalloted (as in greenshoe option).

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.3.30 OverAllotmentRate <OverAlltmtRate>

*Presence:* [0..1]

*Definition:* Percentage for which a security can be overalloted (as in greenshoe option).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.31 AmortisableIndicator <AmtsblInd>

*Presence:* [0..1]

*Definition:* Indicates whether repayment is made via regular principal and interest payments over time.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.32 InterestCalculationMethod <IntrstClctnMtd>

*Presence:* [0..1]

*Definition:* Calculation method used to calculate interest and/or yield for a bond, for example, street convention.

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.1.1.1.3.33 CapitalisedInterest <CptlsdIntrst>

*Presence:* [0..1]

*Definition:* Specifies whether the interest amount is capitalised until maturity date or paid out at each interest payment date.

**CapitalisedInterest <CptlsdIntrst>** contains one of the following **DistributionPolicy2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1044 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1044 |

#### 28.4.2.1.1.1.3.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as an ISO 20022 code.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

#### 28.4.2.1.1.1.3.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.3.34 ActualDenominationAmount <ActlDnmtnAmt>

*Presence:* [0..*]

*Definition:* Nominal value per security unit.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.3.35 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Identifies the current factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.36 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Identifies the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.37 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Identifies the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.38 Pieces <Pcs>

*Presence:* [0..1]

*Definition:* Number of pieces composing a pool of financial assets.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.39 PoolsMaximum <PlsMax>

*Presence:* [0..1]

*Definition:* Collection of assets by which a security is backed.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.40 PoolsPerMillion <PlsPerMln>

*Presence:* [0..1]

*Definition:* Indicates per million the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.41 PoolsPerLot <PlsPerLot>

*Presence:* [0..1]

*Definition:* Indicates per lot the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.42 PoolsPerTrade <PlsPerTrad>

*Presence:* [0..1]

*Definition:* Indicates per trade the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.43 ConstantPrePaymentPenaltyIndicator <CstPrePmtPnltyInd>

*Presence:* [0..1]

*Definition:* Indicates whether a penalty might be imposed to the borrower of a mortgage in case of prepayments occurring during the lockout period.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.44 LotIdentification <LotId>

*Presence:* [0..1]

*Definition:* Identifies the lot constituting an asset backed or mortgage backed security issue.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.3.45 ConstantPrePaymentYield <CstPrePmtYld>

*Presence:* [0..1]

*Definition:* Measure of prepayment as a yield of the current outstanding loan balance.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.46 WeightedAverageCoupon <WghtdAvrgCpn>

*Presence:* [0..1]

*Definition:* Contains the weighted average coupon of the fixed income instrument (expressed as a percentage).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.47 WeightedAverageLife <WghtdAvrgLife>

*Presence:* [0..1]

*Definition:* Contains the weighted average life of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.48 WeightedAverageLoan <WghtdAvrgLn>

*Presence:* [0..1]

*Definition:* Contains the weighted average loan of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.49 WeightedAverageMaturity <WghtdAvrgMtrty>

*Presence:* [0..1]

*Definition:* Contains the weighted average maturity of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.3.50 InsuredIndicator <InsrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instrument is backed by any kind of asset or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.51 BankQualifiedIndicator <BkQlfdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is bank qualified (usually applies to loan products).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.52 YieldCalculation <YldClctn>

*Presence:* [0..*]

*Definition:* Rate of return on an investment, based on the price.

**YieldCalculation <YldClctn>** contains the following **YieldCalculation6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Rate | | 1048 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1048 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1051 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1053 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1053 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1054 |

#### 28.4.2.1.1.1.3.52.1 Value <Val>

*Presence:* [1..1]

*Definition:* Result of the yield calculation.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.52.2 CalculationType <ClctnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of calculation.

**CalculationType <ClctnTp>** contains one of the following **CalculationType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1048 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1051 |

#### 28.4.2.1.1.1.3.52.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Calculation type expressed as an ISO 20022 code.

*Datatype:* "CalculationType1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |

| CodeName | Name | Definition |
|---|---|---|
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |

| CodeName | Name | Definition |
|---|---|---|
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

#### 28.4.2.1.1.1.3.52.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Calculation type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.3.52.3 RedemptionPrice <RedPric>

*Presence:* [0..1]

*Definition:* Price to which the yield has been calculated.

**RedemptionPrice <RedPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1051 |
| | **Value** <*Val*> | [1..1] | ± | | 1052 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1052 |

#### 28.4.2.1.1.1.3.52.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

| CodeName | Name | Definition |
|---|---|---|
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.3.52.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.3.52.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.3.52.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 ( value date).

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.1.3.52.5 ValuePeriod <ValPrd>

*Presence:* [1..1]

*Definition:* Period on which the calculation is based.

**ValuePeriod <ValPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1053 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1054 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1054 |

#### 28.4.2.1.1.1.3.52.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.52.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.52.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.1.1.3.52.6 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Clarifies yield irregularities associated with date, for example when it falls on a non-business day.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.3.53 InterestType <IntrstTp>

*Presence:* [0..1]

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Datatype:* "InterestType3Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

#### 28.4.2.1.1.1.3.54 InstrumentStructureType <InstrmStrTp>

*Presence:* [0..1]

*Definition:* Indicates the type of deal for structured finance.

**InstrumentStructureType <InstrmStrTp>** contains one of the following **InstrumentSubStructureType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1055 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1056 |

#### 28.4.2.1.1.1.3.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as an ISO 20022 code.

*Datatype:* "InstrumentSubStructureType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |

| CodeName | Name | Definition |
|---|---|---|
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

#### 28.4.2.1.1.1.3.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.3.55 GlobalType <GblTp>

*Presence:* [0..1]

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

New Global Note (NGN): Form of global certificate which refers to the books and records of the ICSDs to determine the issue outstanding amount (IOA).

Classical Global Note (CGN): Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the issue outstanding amount (IOA).

**GlobalType <GblTp>** contains one of the following **GlobalNote2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1056 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1057 |

#### 28.4.2.1.1.1.3.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Global note expressed as an ISO 20022 code.

*Datatype:* "GlobalNote1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

#### 28.4.2.1.1.1.3.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Global note expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.3.56 PotentialEuroSystemEligibility <PotntlEuroSysElgblty>

*Presence:* [0..1]

*Definition:* Flag to indicate the security is intended to be held in a manner that could allow the Eurosystem eligibility.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.57 Geographics <Geogcs>

*Presence:* [0..1]

*Definition:* Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assets).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.3.58 YieldRange <YldRg>

*Presence:* [0..1]

*Definition:* Range of allowed yield.

**YieldRange <YldRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.1.1.3.59 CouponRange <CpnRg>

*Presence:* [0..1]

*Definition:* Identification of a range of coupon numbers attached to its related financial instrument.

**CouponRange <CpnRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.1.1.3.60 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.1.1.3.61 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

*Presence:* [0..1]

*Definition:* Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.62 AutoReinvestment <AutoRinvstmt>

*Presence:* [0..1]

*Definition:* Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.63 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.3.64 TransactionConditions <TxConds>

*Presence:* [0..1]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TransactionConditions <TxConds>** contains one of the following elements (see "TradeTransactionCondition7Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 28.4.2.1.1.1.3.65 LookBack <LookBck>

*Presence:* [0..1]

*Definition:* Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. For example some options allow exercise based on the underlying asset's optimal value over the look-back period.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.3.66 MaximumSubstitution <MaxSbstitn>

*Presence:* [0..1]

*Definition:* Maximum number of time the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.3.67 MinimumIncrement <MinIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable increments of a security.

**MinimumIncrement <MinIncrmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.1.3.68 MinimumQuantity <MinQty>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable quantity of a security.

**MinimumQuantity <MinQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.1.3.69 Production <Pdctn>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond, particularly an mortgage back security (MBS), issued in a particular year.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.3.70 RestrictedIndicator <RstrctdInd>

*Presence:* [0..1]

*Definition:* Identifies if the securities is restricted or not (as per Rule 144).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.71 PriceFrequency <PricFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

**PriceFrequency <PricFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.1.1.3.72 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Indicates the market sector the security is classified as for example pharmaceuticals, automobile, housing, etc.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.3.73 SubstitutionFrequency <SbstitnFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the maximum number of times collateral can be substituted.

**SubstitutionFrequency <SbstitnFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.1.1.3.74 SubstitutionLeft <SbstitnLft>

*Presence:* [0..1]

*Definition:* Number of remaining times the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.3.75 WholePoolIndicator <WhlPoolInd>

*Presence:* [0..1]

*Definition:* Indicates a search criterion when looking to buy a mortgaged backed security that either is [yes] or is not [no] an entire pool.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.1.3.76 PriceSource <PricSrc>

*Presence:* [0..1]

*Definition:* Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec.).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.3.77 PriceRange <PricRg>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond within a particular price range.

**PriceRange <PricRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.1.1.4 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Choice between type of derivatives.

**Derivative <Deriv>** contains the following **Derivative4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Future** <*Futr*> | [0..1] | | | 1066 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1068 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1068 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1070 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1070 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1071 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1073 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |
| | **Option** <*Optn*> | [0..1] | | | 1086 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1090 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1094 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |

#### 28.4.2.1.1.1.4.1 Future <Futr>

*Presence:* [0..1]

*Definition:* Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.

**Future <Futr>** contains the following **Future4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1068 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1068 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1070 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1070 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1071 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1073 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1074 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |

#### 28.4.2.1.1.1.4.1.1 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.1.1.4.1.2 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a Future will have to buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1068 |
| | **Value** <*Val*> | [1..1] | ± | | 1069 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1069 |

#### 28.4.2.1.1.1.4.1.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for |

| CodeName | Name | Definition |
|---|---|---|
| | | example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.1.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |

| CodeName | Name | Definition |
|---|---|---|
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.1.3 FutureDate <FutrDt>

*Presence:* [0..1]

*Definition:* Date on which future contracts settle.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.4.1.4 MinimumSize <MinSz>

*Presence:* [0..1]

*Definition:* Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.5 UnitOfMeasure <UnitOfMeasr>

*Presence:* [0..1]

*Definition:* Used to indicate the measurement unit of the underlying commodity on which the contract is based (for example, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.).

**UnitOfMeasure <UnitOfMeasr>** contains one of the following **UnitOfMeasure7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1071 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1073 |

#### 28.4.2.1.1.1.4.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as an ISO 20022 code.

*Datatype:* "UnitOfMeasure9Code" on page 3315

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |

| CodeName | Name | Definition |
|---|---|---|
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |

| CodeName | Name | Definition |
|---|---|---|
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

#### 28.4.2.1.1.1.4.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.1.6 TimeUnit <TmUnit>

*Presence:* [0..1]

*Definition:* Used to indicate a time unit for the contract (for example days, weeks, months, etc.).

**TimeUnit <TmUnit>** contains one of the following **TimeUnit3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1074 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1074 |

#### 28.4.2.1.1.1.4.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Time unit expressed as an ISO 20022 code.

*Datatype:* "TimeUnit1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

#### 28.4.2.1.1.1.4.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Time unit expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.1.7 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1076 |
| | **Quantity** <*Qty*> | [0..1] | | | 1076 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1077 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1078 |
| | **Price** <*Pric*> | [0..1] | | | 1078 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1080 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1082 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1084 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1085 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1085 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1086 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1086 |

#### 28.4.2.1.1.1.4.1.7.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.4.1.7.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1076 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1076 |

#### 28.4.2.1.1.1.4.1.7.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.4.1.7.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.7.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1077 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1077 |

#### 28.4.2.1.1.1.4.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.1.1.1.4.1.7.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.1.7.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.7.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.4.1.7.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1078 |
| | **Value** <*Val*> | [1..1] | ± | | 1079 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1079 |

#### 28.4.2.1.1.1.4.1.7.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.1.7.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.1.7.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.1.7.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1080 |
| | **Value** <*Val*> | [1..1] | ± | | 1081 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1081 |

#### 28.4.2.1.1.1.4.1.7.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.1.7.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.1.7.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.1.7.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1082 |
| | **Value** <*Val*> | [1..1] | ± | | 1083 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1083 |

#### 28.4.2.1.1.1.4.1.7.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.1.7.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.1.7.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.1.7.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.7.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.7.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.7.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1085 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1086 |

#### 28.4.2.1.1.1.4.1.7.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.4.1.7.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.1.7.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.4.1.7.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2 Option <Optn>

*Presence:* [0..1]

*Definition:* Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

**Option <Optn>** contains the following **Option15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1090 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1090 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1090 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1092 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1093 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1094 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1094 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1094 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1095 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1095 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1096 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1096 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1096 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1097 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1098 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1098 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |

#### 28.4.2.1.1.1.4.2.1 OptionSettlementStyle <OptnSttlmStyle>

*Presence:* [0..1]

*Definition:* Specifies whether the option contract settles at the open or close of the market.

**OptionSettlementStyle <OptnSttlmStyle>** contains one of the following **SettleStyle2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1090 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1090 |

##### 28.4.2.1.1.1.4.2.1.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Settle style expressed as an ISO 20022 code.

*Datatype:* "SettleStyle1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

##### 28.4.2.1.1.1.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settle style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.2.2 ConversionDate <ConvsDt>

*Presence:* [0..1]

*Definition:* Deadline by which a convertible security must be converted according to the terms of the issue.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.1.4.2.3 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Amount of money for which goods, services or assets are offered, sold, or bought.

**StrikePrice <StrkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1091 |
| | **Value** <*Val*> | [1..1] | ± | | 1091 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1092 |

#### 28.4.2.1.1.1.4.2.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.2.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.2.4 MinimumExercisableQuantity <MinExrcblQty>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that must be exercised.

**MinimumExercisableQuantity <MinExrcblQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.1.4.2.5 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1093 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1093 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1093 |

##### 28.4.2.1.1.1.4.2.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.1.1.4.2.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.1.1.4.2.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.1.1.4.2.6 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following **OptionStyle1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1094 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1094 |

#### 28.4.2.1.1.1.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style is defined using a code.

*Datatype:* "OptionStyle1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

#### 28.4.2.1.1.1.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 28.4.2.1.1.1.4.2.7 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType8Choice" on page 3047 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

#### 28.4.2.1.1.1.4.2.8 StrikeValue <StrkVal>

*Presence:* [0..1]

*Definition:* Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.4.2.9 StrikeMultiplier <StrkMltplr>

*Presence:* [0..1]

*Definition:* Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.4.2.10 InstrumentAssignmentMethod <InstrmAssgnmtMtd>

*Presence:* [0..1]

*Definition:* Method under which assignment was conducted.

**InstrumentAssignmentMethod <InstrmAssgnmtMtd>** contains one of the following **AssignmentMethod2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1095 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1095 |

#### 28.4.2.1.1.1.4.2.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Assignment method expressed as an ISO 20022 code.

*Datatype:* "AssignmentMethod1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

#### 28.4.2.1.1.1.4.2.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Assignment method expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.2.11 VersionNumber <VrsnNb>

*Presence:* [0..1]

*Definition:* Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price).

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.1.4.2.12 ExpiryLocation <XpryLctn>

*Presence:* [0..1]

*Definition:* Financial center where option expires.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 28.4.2.1.1.1.4.2.13 Standardisation <Stdstn>

*Presence:* [0..1]

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

**Standardisation <Stdstn>** contains one of the following **Standardisation3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |

#### 28.4.2.1.1.1.4.2.13.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Standardisation expressed as an ISO 20022 code.

*Datatype:* "Standardisation1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying |

| CodeName | Name | Definition |
|---|---|---|
| | | instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

#### 28.4.2.1.1.1.4.2.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Standardisation expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.2.14 TradingPartyRole <TradgPtyRole>

*Presence:* [0..1]

*Definition:* Specifies the party which is the buyer or the seller.

**TradingPartyRole <TradgPtyRole>** contains one of the following **OptionParty3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1097 |

#### 28.4.2.1.1.1.4.2.14.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Option party expressed as an ISO 20022 code.

*Datatype:* "OptionParty1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

#### 28.4.2.1.1.1.4.2.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option party expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.2.15 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.1.1.4.2.16 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1100 |
| | **Quantity** <*Qty*> | [0..1] | | | 1100 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1100 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1101 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1102 |
| | **Price** <*Pric*> | [0..1] | | | 1102 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1104 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1106 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1108 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1109 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1109 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1110 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1110 |

#### 28.4.2.1.1.1.4.2.16.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.4.2.16.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1100 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1100 |

#### 28.4.2.1.1.1.4.2.16.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.4.2.16.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2.16.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1101 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1101 |

#### 28.4.2.1.1.1.4.2.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.1.1.1.4.2.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.1.4.2.16.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2.16.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.1.4.2.16.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1102 |
| | **Value** <*Val*> | [1..1] | ± | | 1103 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1103 |

#### 28.4.2.1.1.1.4.2.16.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.2.16.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.2.16.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.2.16.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1104 |
| | **Value** <*Val*> | [1..1] | ± | | 1105 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1105 |

#### 28.4.2.1.1.1.4.2.16.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.2.16.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.2.16.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.2.16.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1106 |
| | **Value** <*Val*> | [1..1] | ± | | 1107 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1107 |

#### 28.4.2.1.1.1.4.2.16.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.1.4.2.16.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.1.4.2.16.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.1.4.2.16.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2.16.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2.16.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2.16.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1109 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1110 |

#### 28.4.2.1.1.1.4.2.16.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.1.4.2.16.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.1.4.2.16.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.1.1.4.2.16.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.1.1.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..*]

*Definition:* Provides details about the financial instrument attributes of a particular leg.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **CommonFinancialInstrumentAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1119 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1119 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1120 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1120 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1120 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1120 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1120 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1121 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1121 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1121 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1121 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1121 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1121 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1122 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1122 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1122 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1123 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1123 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1123 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1123 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1123 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1123 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1124 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1124 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1124 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1124 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1126 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1126 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1126 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1126 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1126 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1126 |
| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1128 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1129 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1129 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1130 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1130 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1131 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1131 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1131 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1132 |
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1133 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1133 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1133 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1134 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1134 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1134 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1135 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1135 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1136 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1136 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1136 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1136 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1137 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1138 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1140 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1140 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1140 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1142 |
| | **PutType** <*PutTp*> | [0..1] | | | 1142 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1142 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1142 |
| | **CallType** <*CallTp*> | [0..1] | | | 1143 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1143 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1143 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1144 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1144 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1144 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1144 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1145 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1145 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1145 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1145 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1146 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1146 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1146 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1147 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1147 |
| | **Class** <*Clss*> | [0..1] | Text | | 1147 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1147 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1147 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1148 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1148 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1148 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1149 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1149 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1150 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1150 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1150 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1150 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1151 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1151 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1151 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1152 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1152 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1153 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1153 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1154 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1155 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1156 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1157 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1158 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1158 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1159 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1159 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1159 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1160 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1160 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1160 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1161 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1162 |
| | **Name** <*Nm*> | [1..1] | Text | | 1162 |
| | **Identification** <*Id*> | [0..1] | | | 1162 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1163 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1163 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1164 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1164 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1164 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1164 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1164 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1165 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1165 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1166 |
| | **Name** <*Nm*> | [1..1] | Text | | 1166 |
| | **Identification** <*Id*> | [0..1] | | | 1167 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1167 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1168 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1168 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1168 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1168 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1169 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1169 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1170 |
| | **Name** <*Nm*> | [1..1] | Text | | 1170 |
| | **Identification** <*Id*> | [0..1] | | | 1171 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1171 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1172 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1172 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1172 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1172 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1173 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1173 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1174 |
| | **Name** <*Nm*> | [1..1] | Text | | 1174 |
| | **Identification** <*Id*> | [0..1] | | | 1175 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1175 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1176 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1176 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1176 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1176 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1177 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1177 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1178 |
| | **Name** <*Nm*> | [1..1] | Text | | 1178 |
| | **Identification** <*Id*> | [0..1] | | | 1179 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1179 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1180 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1180 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1180 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1180 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1181 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1181 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1182 |
| | **Name** <*Nm*> | [1..1] | Text | | 1182 |
| | **Identification** <*Id*> | [0..1] | | | 1183 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1183 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1184 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1184 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1184 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1184 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1185 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1185 |

#### 28.4.2.1.1.2.1 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1119 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1120 |

#### 28.4.2.1.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

#### 28.4.2.1.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.2 ISOSecurityLongName <ISOSctyLngNm>

*Presence:* [0..1]

*Definition:* Name of the security.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.1.1.2.3 ISOSecurityShortName <ISOSctyShrtNm>

*Presence:* [0..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.4 NameValidFrom <NmVldFr>

*Presence:* [0..1]

*Definition:* Defines the date since when the name of the security is valid.

**NameValidFrom <NmVldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 28.4.2.1.1.2.5 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.1.1.2.6 CertificateNumber <CertNb>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.7 ContractVersionNumber <CtrctVrsnNb>

*Presence:* [0..1]

*Definition:* Version number assigned to the contract associated with the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.2.8 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

*Datatype:* "Max3NumericText" on page 3328

#### 28.4.2.1.1.2.9 TaxLotNumber <TaxLotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.1.1.2.10 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.1.1.2.11 CoveredIndicator <CvrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative product is covered or not by an underlying financial instrument position.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.2.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following **LegalRestrictions4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1122 |

#### 28.4.2.1.1.2.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions1Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

#### 28.4.2.1.1.2.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.13 PositionLimit <PosLmt>

*Presence:* [0..1]

*Definition:* Position limits are created for the purpose of maintaining stable and fair markets. Contracts held by one individual investor with different brokers may be combined in order to gauge accurately the level of control held by one party.

Each option and futures contract will have varying position limits.

**PositionLimit <PosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.14 NearTermPositionLimit <NearTermPosLmt>

*Presence:* [0..1]

*Definition:* Near-term position limit for the instrument.

**NearTermPositionLimit <NearTermPosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.15 ListingDate <ListgDt>

*Presence:* [0..1]

*Definition:* Original Date/time at which the security is listed at the specific exchange or trading venue.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.16 RecordDate <RcrdDt>

*Presence:* [0..1]

*Definition:* Date/time at which positions are struck to note which parties are entitled to receive the entitlement to a corporate event or vote at a meeting.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.2.17 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.18 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.1.2.19 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Information allowing the classification of a financial instrument, for example, with its ISO CFI (Classification of Financial Instrument) or product type.

**ClassificationType <ClssfctnTp>** contains the following **ClassificationType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1124 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1124 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1124 |

#### 28.4.2.1.1.2.19.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 28.4.2.1.1.2.19.2 FinancialInstrumentProductTypeCode <FinInstrmPdctTpCd>

*Presence:* [0..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstrumentProductType1Code" on page 3242

#### 28.4.2.1.1.2.19.3 AlternateClassification <AltrnClssfctn>

*Presence:* [0..*]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

#### 28.4.2.1.1.2.20 Issuance <Issnc>

*Presence:* [0..1]

*Definition:* Details regarding the issuance of an asset.

**Issuance <Issnc>** contains the following **Issuance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1126 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1126 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1126 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1126 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1126 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1126 |
| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1128 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1129 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1129 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1130 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1130 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1131 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1131 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1131 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1132 |
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |

#### 28.4.2.1.1.2.20.1 IssuePlace <IssePlc>

*Presence:* [0..1]

*Definition:* Indicates where the financial instrument was issued.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.1.2.20.2 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.20.3 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.20.4 AnnouncementDate <AnncmntDt>

*Presence:* [0..1]

*Definition:* Date/time, as announced by the issuer, at which the securities will be issued.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.1.2.20.5 ISINValidFrom <ISINVldFr>

*Presence:* [0..1]

*Definition:* Defines the date from which the instrument code is valid. This date can be before the actual issue date of an instrument for 'when-issued' securities, but may not be a date in the future for a new security.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.20.6 IssuerOrganisation <IssrOrg>

*Presence:* [0..1]

*Definition:* Legal entity that has the right to issue securities.

**IssuerOrganisation <IssrOrg>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1127 |
| | **Identification** <*Id*> | [0..1] | | | 1127 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1128 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1128 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1129 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1129 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1129 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1129 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1129 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1130 |

#### 28.4.2.1.1.2.20.6.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.20.6.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1127 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1128 |

#### 28.4.2.1.1.2.20.6.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.1.2.20.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.20.6.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.20.6.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.20.6.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.20.6.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.20.6.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.20.6.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.20.6.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.20.6.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.20.6.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.20.7 IssueNominalAmount <IsseNmnlAmt>

*Presence:* [0..1]

*Definition:* Total original amount or quantity published.

**IssueNominalAmount <IsseNmnlAmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.20.8 FullIssuedAmount <FullIssdAmt>

*Presence:* [0..1]

*Definition:* Figure used as a control to verify whether the information provided is correct. It represents the issue size multiplied by the issue price.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.2.20.9 IssueSize <IsseSz>

*Presence:* [0..1]

*Definition:* Represents the total amount/quantity of the proceeds from the sale of all securities in the initial offering. This amount/quantity is known after the new issue is priced.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.2.20.10 IssuePrice <IssePric>

*Presence:* [0..1]

*Definition:* Initial issue price of the asset.

**IssuePrice <IssePric>** contains the following elements (see "PriceValue1" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 28.4.2.1.1.2.20.11 IssuanceDistribution <IssncDstrbtn>

*Presence:* [0..1]

*Definition:* Way in which the issue will be marketed to the primary market, via individual dealers (so called non syndicated distribution) or via a syndicate of managers, underwriters and selling group members (so called syndicated distribution).

**IssuanceDistribution <IssncDstrbtn>** contains one of the following **SecuritiesTransactionType31Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1132 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1132 |

#### 28.4.2.1.1.2.20.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType11Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

#### 28.4.2.1.1.2.20.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.20.12 GoverningLaw <GovngLaw>

*Presence:* [0..*]

*Definition:* Jurisdiction (country, county, state, province, city) of the issue.

**GoverningLaw <GovngLaw>** contains the following **Jurisdiction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | Text | | 1132 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1132 |

#### 28.4.2.1.1.2.20.12.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Specifies the jurisdiction (county, state, province, city).

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.1.1.2.20.12.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Specifies the country.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.21 TradingMarket <TradgMkt>

*Presence:* [0..*]

*Definition:* Market(s) on which the security is traded.

**TradingMarket <TradgMkt>** contains the following **TradingParameters2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1133 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1133 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1134 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1134 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1134 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1135 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1135 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1136 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1136 |

#### 28.4.2.1.1.2.21.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS) (MIC - ISO 3166).

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.1.2.21.2 RoundLot <RndLot>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**RoundLot <RndLot>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.21.3 TradeLotSize <TradLotSz>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**TradeLotSize <TradLotSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.21.4 SecondaryPlaceOfListing <ScndryPlcOfListg>

*Presence:* [0..5]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.1.2.21.5 MinimumTradedNominalQuantity <MinTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**MinimumTradedNominalQuantity <MinTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1134 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1134 |

##### 28.4.2.1.1.2.21.5.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

##### 28.4.2.1.1.2.21.5.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.2.21.6 MaximumTradedNominalQuantity <MaxTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Maximum number of securities that can be traded.

**MaximumTradedNominalQuantity <MaxTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1135 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1135 |

#### 28.4.2.1.1.2.21.6.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.2.21.6.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.2.21.7 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum or smallest movement (up or down) in the price allowed for the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.1.2.21.8 PrimaryPlaceOfListingIdentification <PmryPlcOfListgId>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.1.2.22 SpreadAndBenchmarkCurve <SprdAndBchmkCrv>

*Presence:* [0..*]

*Definition:* Indicates the spread to benchmark details of an indication of interest.

**SpreadAndBenchmarkCurve <SprdAndBchmkCrv>** contains the following **BenchmarkCurve6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1136 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1137 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1138 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1140 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1140 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1140 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1142 |

#### 28.4.2.1.1.2.22.1 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Either a swap spread or spread to benchmark depending upon order type. In case of a spread to benchmark, the price offset is expressed in terms of basis points relative to a benchmark - this can be a positive or a negative spread. In case of a swap spread, the price offset is a target spread for a swap.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.2.22.2 BenchmarkIdentification <BchmkId>

*Presence:* [0..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**BenchmarkIdentification <BchmkId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.1.1.2.22.3 BenchmarkPrice <BchmkPric>

*Presence:* [0..1]

*Definition:* Identifies the price of the benchmark security.

**BenchmarkPrice <BchmkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1138 |
| | **Value** <*Val*> | [1..1] | ± | | 1139 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1139 |

#### 28.4.2.1.1.2.22.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

| CodeName | Name | Definition |
|---|---|---|
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.1.2.22.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.1.2.22.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |

| CodeName | Name | Definition |
|---|---|---|
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.1.2.22.4 BenchmarkCurveCurrency <BchmkCrvCcy>

*Presence:* [0..1]

*Definition:* Identifies the currency used for the benchmark curve.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.1.1.2.22.5 BenchmarkCurveName <BchmkCrvNm>

*Presence:* [0..1]

*Definition:* Identifies the name of the benchmark curve.

**BenchmarkCurveName <BchmkCrvNm>** contains one of the following **BenchmarkCurveName7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1140 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1141 |

#### 28.4.2.1.1.2.22.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as an ISO 20022 code.

*Datatype:* "BenchmarkCurveName1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 |

| CodeName | Name | Definition |
|---|---|---|
| | | years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

#### 28.4.2.1.1.2.22.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.22.6 BenchmarkCurvePoint <BchmkCrvPt>

*Presence:* [0..1]

*Definition:* Identifies a point on a benchmark curve. The point can be stated via a combination of maturity month/year and coupon.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.1.2.23 PutType <PutTp>

*Presence:* [0..1]

*Definition:* Represents the type of put.

**PutType <PutTp>** contains one of the following **PutType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1142 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1142 |

#### 28.4.2.1.1.2.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Put type expressed as an ISO 20022 code.

*Datatype:* "PutType1Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

#### 28.4.2.1.1.2.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Put type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.24 CallType <CallTp>

*Presence:* [0..1]

*Definition:* Represents the type of call.

**CallType <CallTp>** contains one of the following **CallType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1143 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1143 |

#### 28.4.2.1.1.2.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Call type expressed as an ISO 20022 code.

*Datatype:* "CallType1Code" on page 3218

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

#### 28.4.2.1.1.2.24.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Call type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.25 FungibleIndicator <FngbInd>

*Presence:* [0..1]

*Definition:* Indicates whether a security is interchangeable, ie, the security is allowed to be replaced by another security, without loss of value.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.2.26 Confidential <Cnfdtl>

*Presence:* [0..1]

*Definition:* Indicates whether the details of the security are to be made available to the market, or kept private between ICSDs and agency network.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.2.27 PrivatePlacement <PrvtPlcmnt>

*Presence:* [0..1]

*Definition:* The sale of securities directly to private persons, institutional investors, or both outside a public offering. Such non-public deals (often without a publicly available prospectus) closing through the ICSDs are placed directly with investors.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.2.28 ConvertibleIndicator <ConvtblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the investor or the issuer has a conversion option.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.1.2.29 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.1.2.30 ConversionRatioNumerator <ConvsRatioNmrtr>

*Presence:* [0..1]

*Definition:* Number of target securities for the conversion.

**ConversionRatioNumerator <ConvsRatioNmrtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.31 ConversionRatioDenominator <ConvsRatioDnmtr>

*Presence:* [0..1]

*Definition:* Number of held securities for the conversion.

**ConversionRatioDenominator <ConvsRatioDnmtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.32 PrimaryPlaceOfDeposit <PmryPlcOfDpst>

*Presence:* [0..1]

*Definition:* Primary place of deposit.

**PrimaryPlaceOfDeposit <PmryPlcOfDpst>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 28.4.2.1.1.2.33 TradingMethod <TradgMtd>

*Presence:* [0..1]

*Definition:* Indicates whether the notional amount value is to be traded in either an amount or in units.

**TradingMethod <TradgMtd>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1146 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1146 |

#### 28.4.2.1.1.2.33.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.1.2.33.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.1.2.34 TEFRARule <TEFRARule>

*Presence:* [0..1]

*Definition:* Indicates the TEFRA rule under which the security is issued.

**TEFRARule <TEFRARule>** contains one of the following **TEFRARules3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1146 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1147 |

#### 28.4.2.1.1.2.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as an ISO 20022 code.

*Datatype:* "TEFRARules1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

#### 28.4.2.1.1.2.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.35 SerieNumber <SrNb>

*Presence:* [0..1]

*Definition:* Identifies the series number.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.1.1.2.36 Class <Clss>

*Presence:* [0..1]

*Definition:* Identifier that links multiple security classes.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.1.1.2.37 WithholdingTaxRegime <WhldgTaxRgm>

*Presence:* [0..*]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

**WithholdingTaxRegime <WhldgTaxRgm>** contains the following **SecurityWithHoldingTax1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1147 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1148 |

#### 28.4.2.1.1.2.37.1 WithholdingTaxValue <WhldgTaxVal>

*Presence:* [1..1]

*Definition:* Value of the withholding tax as rate, amount or not specified.

**WithholdingTaxValue <WhldgTaxVal>** contains one of the following elements (see "RateAndAmountFormat1Choice" on page 3004 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 28.4.2.1.1.2.37.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Represents the tax authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.38 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

#### 28.4.2.1.1.2.39 InitialPhysicalForm <InitlPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities on the closing date.

**InitialPhysicalForm <InitlPhysForm>** contains one of the following **InitialPhysicalForm4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1149 |

#### 28.4.2.1.1.2.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.1.1.2.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.40 AfterExchangePhysicalForm <AftrXchgPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities after the exchange of the initial certificate issued on the closing date.

**AfterExchangePhysicalForm <AftrXchgPhysForm>** contains one of the following **InitialPhysicalForm3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1149 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1150 |

#### 28.4.2.1.1.2.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm2Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.1.1.2.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.41 CommonSafekeeper <CmonSfkpr>

*Presence:* [0..1]

*Definition:* Entity appointed by the ICSDs to provide safekeeping for securities in new global note (NGN) form.

**CommonSafekeeper <CmonSfkpr>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1150 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1150 |

#### 28.4.2.1.1.2.41.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.1.2.41.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.42 RedemptionType <RedTp>

*Presence:* [0..1]

*Definition:* Indicates the type of redemption at maturity.

**RedemptionType <RedTp>** contains one of the following **MaturityRedemptionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1151 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1151 |

#### 28.4.2.1.1.2.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as an ISO 20022 code.

*Datatype:* "MaturityRedemptionType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

#### 28.4.2.1.1.2.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.43 RedemptionPaymentCurrency <RedPmtCcy>

*Presence:* [0..1]

*Definition:* ISO currency for the payment of the cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.1.1.2.44 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Regulatory restriction(s) linked to the security.

**Restriction <Rstrctn>** contains the following **SecurityRestriction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1153 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1153 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1154 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1155 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1156 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |

#### 28.4.2.1.1.2.44.1 EffectivePeriod <FctvPrd>

*Presence:* [0..1]

*Definition:* Period during which the restriction applies.

**EffectivePeriod <FctvPrd>** contains the following elements (see "DateTimePeriod2" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 28.4.2.1.1.2.44.2 RestrictionType <RstrctnTp>

*Presence:* [0..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**RestrictionType <RstrctnTp>** contains one of the following **SecurityRestrictionType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1154 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1154 |

#### 28.4.2.1.1.2.44.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

*Datatype:* "RestrictionType1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

#### 28.4.2.1.1.2.44.2.2 ProprietaryRestriction <PrtryRstrctn>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**ProprietaryRestriction <PrtryRstrctn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.44.3 LegalRestrictionType <LglRstrctnTp>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictionType <LglRstrctnTp>** contains one of the following **LegalRestrictions5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1154 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1155 |

#### 28.4.2.1.1.2.44.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions2Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a |

| CodeName | Name | Definition |
|---|---|---|
| | | Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

#### 28.4.2.1.1.2.44.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.44.4 InvestorRestrictionType <InvstrRstrctnTp>

*Presence:* [0..*]

*Definition:* Specifies whether the restriction to be applied is relevant for citizen, resident, country.

**InvestorRestrictionType <InvstrRstrctnTp>** contains one of the following **InvestorRestrictionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1155 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |

#### 28.4.2.1.1.2.44.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as an ISO 20022 code.

*Datatype:* "InvestorRestrictionType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |

| CodeName | Name | Definition |
|---|---|---|
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

#### 28.4.2.1.1.2.44.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.44.5 InvestorType <InvstrTp>

*Presence:* [0..*]

*Definition:* Type of investor that is allowed to hold the security.

**InvestorType <InvstrTp>** contains one of the following **InvestorType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1156 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1156 |

#### 28.4.2.1.1.2.44.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor type expressed as an ISO 20022 code.

*Datatype:* "InvestorType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

#### 28.4.2.1.1.2.44.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.45 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.1.1.2.46 SettlementInformation <SttlmInf>

*Presence:* [0..*]

*Definition:* Settlement of the securities in a securities transaction, that is, the instruction to deliver or receive securities, involving the payment of an amount of money or not.

**SettlementInformation <SttlmInf>** contains the following **SettlementInformation17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1158 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1159 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1159 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1159 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1160 |

#### 28.4.2.1.1.2.46.1 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [0..1]

*Definition:* Choice between formats for the quantity of security.

**SecuritiesQuantityType <SctiesQtyTp>** contains one of the following **SettlementUnitType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1158 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1159 |

#### 28.4.2.1.1.2.46.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as an ISO 20022 code.

*Datatype:* "SettlementUnitType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

#### 28.4.2.1.1.2.46.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.46.2 ContractSettlementMonth <CtrctSttlmMnth>

*Presence:* [0..1]

*Definition:* Specifies when the contract (i.e. MBS/TBA) will settle.

*Datatype:* "ISOYearMonth" on page 3330

#### 28.4.2.1.1.2.46.3 MinimumDenomination <MinDnmtn>

*Presence:* [0..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

**MinimumDenomination <MinDnmtn>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.46.4 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [0..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

**MinimumMultipleQuantity <MinMltplQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.46.5 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [0..*]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**DeviatingSettlementUnit <DevtgSttlmUnit>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.1.2.47 FinancialInstrumentForm <FinInstrmForm>

*Presence:* [0..1]

*Definition:* Indicates the form of the financial Instrument.

**FinancialInstrumentForm <FinInstrmForm>** contains the following **FinancialInstrumentForm2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1160 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1161 |

#### 28.4.2.1.1.2.47.1 BookingAppearance <BookgApprnc>

*Presence:* [0..1]

*Definition:* Indicates the booking appearance of the financial Instrument.

**BookingAppearance <BookgApprnc>** contains one of the following **Appearance3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1161 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1161 |

#### 28.4.2.1.1.2.47.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Appearance expressed as an ISO 20022 code.

*Datatype:* "Appearance1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

#### 28.4.2.1.1.2.47.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Appearance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.1.2.47.2 LegalForm <LglForm>

*Presence:* [0..1]

*Definition:* Specifies the form, ie, ownership, of the security.

**LegalForm <LglForm>** contains one of the following elements (see "FormOfSecurity8Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

#### 28.4.2.1.1.2.48 ContactName <CtctNm>

*Presence:* [0..1]

*Definition:* Details (name, e-mail address and/or telephone number) of the person requesting the allocation of the ISIN used as a point of reference in case further clarifications are required.

**ContactName <CtctNm>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1162 |
| | **Identification** <*Id*> | [0..1] | | | 1162 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1163 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1163 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1164 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1164 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1164 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1164 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1164 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1165 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1165 |

#### 28.4.2.1.1.2.48.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.48.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1163 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1163 |

#### 28.4.2.1.1.2.48.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.1.2.48.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.48.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.48.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.48.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.48.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.48.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.48.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.48.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.48.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.48.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.49 LeadManager <LeadMgr>

*Presence:* [0..1]

*Definition:* Entity appointed by the issuer to structure and lead the placement of a syndicated issue.

**LeadManager <LeadMgr>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1166 |
| | **Identification** <*Id*> | [0..1] | | | 1167 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1167 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1168 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1168 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1168 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1168 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1168 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1169 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1169 |

##### 28.4.2.1.1.2.49.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.49.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1167 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1167 |

#### 28.4.2.1.1.2.49.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.1.2.49.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.49.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.49.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.49.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.49.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.49.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.49.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.49.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.49.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.49.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.50 PrincipalPayingAgent <PrncplPngAgt>

*Presence:* [0..1]

*Definition:* Main party appointed to distribute payment or securities on behalf of the issuer.

**PrincipalPayingAgent <PrncplPngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1170 |
| | **Identification** <*Id*> | [0..1] | | | 1171 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1171 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1172 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1172 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1172 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1172 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1172 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1173 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1173 |

##### 28.4.2.1.1.2.50.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.50.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1171 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1171 |

#### 28.4.2.1.1.2.50.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.1.2.50.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.50.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.50.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.50.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.50.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.50.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.50.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.50.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.50.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.50.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.51 PayingAgent <PngAgt>

*Presence:* [0..1]

*Definition:* Additional party appointed to distribute payment or securities on behalf of the issuer.

**PayingAgent <PngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1174 |
| | **Identification** <*Id*> | [0..1] | | | 1175 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1175 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1176 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1176 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1176 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1176 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1176 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1177 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1177 |

##### 28.4.2.1.1.2.51.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.51.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1175 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1175 |

##### 28.4.2.1.1.2.51.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 28.4.2.1.1.2.51.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.51.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.51.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.51.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.51.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.51.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.51.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.51.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.51.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.51.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.52 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Entity appointed by the relevant clearing system as a depository for instruments issued in global or definitive form. The depository keeps the securities for safekeeping purposes on behalf of the clearing system(s).

**Depository <Dpstry>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1178 |
| | **Identification** <*Id*> | [0..1] | | | 1179 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1179 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1180 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1180 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1180 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1180 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1180 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1181 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1181 |

#### 28.4.2.1.1.2.52.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.52.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1179 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1179 |

##### 28.4.2.1.1.2.52.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 28.4.2.1.1.2.52.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.52.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.52.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.52.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.52.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.52.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.52.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.52.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.52.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.52.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.53 UnderlyingRisk <UndrlygRsk>

*Presence:* [0..1]

*Definition:* Entity(ies), asset(s) or security(ies) on which the credit responsibility lies as identified in the documentation.

**UnderlyingRisk <UndrlygRsk>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1182 |
| | **Identification** <*Id*> | [0..1] | | | 1183 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1183 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1184 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1184 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1184 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1184 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1184 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1185 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1185 |

##### 28.4.2.1.1.2.53.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.1.2.53.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1183 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1183 |

##### 28.4.2.1.1.2.53.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 28.4.2.1.1.2.53.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.1.2.53.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.53.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.53.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.1.2.53.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.1.2.53.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.53.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.1.2.53.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.1.2.53.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.2.53.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.1.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

### 28.4.2.1.2 Delete <Del>

*Presence:* [1..1]

*Definition:* Set of data requested for deletion from a security.

**Delete <Del>** contains the following **SecurityAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1202 |
| | **Equity** <*Eqty*> | [0..1] | | | 1210 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1212 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1212 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1212 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1213 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1213 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1214 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1214 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |
| | **Type** <*Tp*> | [0..1] | | | 1216 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1217 |
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1221 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1225 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1225 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1226 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1226 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1226 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1226 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1226 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1226 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1227 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1227 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1227 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1227 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1227 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1227 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1227 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1227 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1228 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1228 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1228 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1228 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1228 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1229 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1229 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1229 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1230 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1230 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1231 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1231 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1231 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1231 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1232 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1233 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1233 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1233 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1233 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1234 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1234 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1234 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1235 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1235 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1235 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1235 |
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1242 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1242 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1243 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1244 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1244 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1244 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1245 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1245 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1245 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1245 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1246 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1246 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1246 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1247 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1247 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1247 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1247 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1247 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1247 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1248 |

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| | **Production** <*Pdctn*> | [0..1] | Text | | 1248 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1248 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1248 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1249 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1249 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1249 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1249 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1249 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1250 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1250 |
| | **Future** <*Futr*> | [0..1] | | | 1254 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |
| | **Value** <*Val*> | [1..1] | ± | | 1257 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1257 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1258 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1258 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1259 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1261 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1262 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |
| | **Option** <*Optn*> | [0..1] | | | 1274 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1278 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |

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| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1284 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1286 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1298 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1307 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1307 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1308 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1308 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1308 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1308 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1308 |

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| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1309 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1309 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1309 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1309 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1309 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1309 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1310 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1310 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1310 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1310 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1311 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1311 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1311 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1311 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1311 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1311 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1312 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1312 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1312 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1312 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1314 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1314 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1314 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1314 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1314 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1314 |
| | **Name** <*Nm*> | [1..1] | Text | | 1315 |
| | **Identification** <*Id*> | [0..1] | | | 1315 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1316 |

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| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1317 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1317 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1317 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1317 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1317 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1318 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1318 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1318 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1319 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1319 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1320 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1320 |
| | **Identification** <*Id*> | [0..1] | Text | | 1320 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1320 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1321 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1321 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1321 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1322 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1322 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1322 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1323 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1324 |

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| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1324 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1324 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1324 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1325 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1326 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1328 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1328 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1330 |
| | **PutType** <*PutTp*> | [0..1] | | | 1330 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1330 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1330 |
| | **CallType** <*CallTp*> | [0..1] | | | 1331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1331 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1331 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1332 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1332 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1332 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1332 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1333 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1333 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1333 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1333 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1334 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1334 |

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| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1334 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1334 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1335 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1335 |
| | **Class** <*Clss*> | [0..1] | Text | | 1335 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1335 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1335 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1336 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1336 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1336 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1337 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1338 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1338 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1338 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1338 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1339 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1340 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1340 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1341 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1341 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1342 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1343 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1344 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1345 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1346 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1346 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1347 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1347 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1347 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1348 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1348 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1348 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1349 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1350 |
| | **Name** <*Nm*> | [1..1] | Text | | 1350 |
| | **Identification** <*Id*> | [0..1] | | | 1350 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1351 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1351 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1352 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1352 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1352 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1352 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1352 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1353 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1353 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1354 |
| | **Name** <*Nm*> | [1..1] | Text | | 1354 |
| | **Identification** <*Id*> | [0..1] | | | 1355 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1355 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1356 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1356 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1356 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1356 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1357 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1357 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1358 |
| | **Name** <*Nm*> | [1..1] | Text | | 1358 |
| | **Identification** <*Id*> | [0..1] | | | 1359 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1359 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1360 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1360 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1360 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1360 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1361 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1361 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1362 |
| | **Name** <*Nm*> | [1..1] | Text | | 1362 |
| | **Identification** <*Id*> | [0..1] | | | 1363 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1363 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1364 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1364 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1364 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1364 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1365 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1365 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1366 |
| | **Name** <*Nm*> | [1..1] | Text | | 1366 |
| | **Identification** <*Id*> | [0..1] | | | 1367 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1367 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1368 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1368 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1368 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1368 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1369 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1369 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1370 |
| | **Name** <*Nm*> | [1..1] | Text | | 1370 |
| | **Identification** <*Id*> | [0..1] | | | 1371 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1371 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1372 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1372 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1372 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1372 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1373 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1373 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1374 |

#### 28.4.2.1.2.1 FinancialInstrumentType <FinInstrmTp>

*Presence:* [0..*]

*Definition:* Provides additional details about the financial instrument.

**FinancialInstrumentType <FinInstrmTp>** contains the following **FinancialInstrument97** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Equity** <*Eqty*> | [0..1] | | | 1210 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1212 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1212 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1212 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1213 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1213 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1214 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1214 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |
| | **Type** <*Tp*> | [0..1] | | | 1216 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1217 |
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1221 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1225 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1225 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1226 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1226 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1226 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1226 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1226 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1226 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1227 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1227 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1227 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1227 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1227 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1227 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1227 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1227 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1228 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1228 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1228 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1228 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1228 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1229 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1229 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1229 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1230 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1230 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1231 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1231 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1231 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1231 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1232 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1233 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1233 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1233 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1233 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1234 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1234 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1234 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1235 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1235 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1235 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1235 |
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1242 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1242 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1243 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1244 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1244 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1244 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1245 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1245 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1245 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1245 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1246 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1246 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1246 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1247 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1247 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1247 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1247 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1247 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1247 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1248 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1248 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1248 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1248 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1249 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1249 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1249 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1249 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1249 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1250 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1250 |
| | **Future** <*Futr*> | [0..1] | | | 1254 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |
| | **Value** <*Val*> | [1..1] | ± | | 1257 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1257 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1258 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1258 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1259 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1261 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1262 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |
| | **Option** <*Optn*> | [0..1] | | | 1274 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1278 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1284 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1286 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |

#### 28.4.2.1.2.1.1 Equity <Eqty>

*Presence:* [0..1]

*Definition:* Financial instrument which represents a title of ownership in a company, ie, the shareholder is entitled to a part of the company's profit - usually by payment of a dividend - and to voting rights, if any. Each company issues generally different classes of shares, eg, ordinary or common shares, which have no guaranteed amount of dividend but carry voting rights, or preferred shares, which receive dividends before ordinary shares but have no voting right.

**Equity <Eqty>** contains the following **Equity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1211 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1212 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1212 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1212 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1213 |

#### 28.4.2.1.2.1.1.1 PreferenceToIncome <PrefToIncm>

*Presence:* [1..1]

*Definition:* Indicates the level of priority to claim on income and assets of the company in case of the payment of dividends and in the event of a bankruptcy, for example, ordinary/common stocks, preferred stocks, subordinated debt, etc.

**PreferenceToIncome <PrefToIncm>** contains one of the following **PreferenceToIncome5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1211 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1211 |

##### 28.4.2.1.2.1.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Preference to income expressed as an ISO 20022 code.

*Datatype:* "PreferenceToIncome1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

##### 28.4.2.1.2.1.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Preference to income expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.1.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security will no longer exist, for example, redeemable preference shares.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.1.3 NonPaidAmount <NonPdAmt>

*Presence:* [0..1]

*Definition:* Nominal amount which is not paid yet.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.1.4 ParValue <ParVal>

*Presence:* [0..1]

*Definition:* Nominal value of an equity security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.1.5 VotingRightsPerShare <VtngRghtsPerShr>

*Presence:* [0..1]

*Definition:* Number of voting rights per share.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.2 Warrant <Warrt>

*Presence:* [0..1]

*Definition:* Financial instrument that gives the holder the right to purchase shares or bonds at a given price within a specified time.

**Warrant <Warrt>** contains the following **Warrant4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1214 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1214 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |
| | **Type** <*Tp*> | [0..1] | | | 1216 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1217 |
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |

#### 28.4.2.1.2.1.2.1 Multiplier <Mltplr>

*Presence:* [0..1]

*Definition:* Specifies the ratio or multiply factor used to convert from contracts to shares.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.2.1.2.2 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a warrant is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1215 |
| | **Value** <*Val*> | [1..1] | ± | | 1215 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1216 |

#### 28.4.2.1.2.1.2.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.2.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates when a warrant can be exercised.

**Type <Tp>** contains one of the following **WarrantStyle3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1217 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1217 |

#### 28.4.2.1.2.1.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Warrant style expressed as an ISO 20022 code.

*Datatype:* "WarrantStyle1Code" on page 3319

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

#### 28.4.2.1.2.1.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Warrant style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 28.4.2.1.2.1.2.4 WarrantAgent <WarrtAgt>

*Presence:* [0..*]

*Definition:* Entity appointed by the issuer to process the exercising of warrants, sometimes responsible for the issuance of the warrants into the market.

**WarrantAgent <WarrtAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1218 |
| | **Identification** <*Id*> | [0..1] | | | 1218 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1219 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1219 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1220 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1220 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1220 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1220 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1220 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1221 |

#### 28.4.2.1.2.1.2.4.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.1.2.4.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1218 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1219 |

#### 28.4.2.1.2.1.2.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.1.2.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.1.2.4.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.2.4.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.1.2.4.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.1.2.4.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.1.2.4.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.2.4.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.2.4.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.1.2.4.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.1.2.4.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 28.4.2.1.2.1.3 Debt <Debt>

*Presence:* [0..1]

*Definition:* Financial instruments evidencing moneys owed by the issuer to the holder on terms as specified.

*Impacted by:* C11 "NextCallableDateAndCallableIndicatorRule", C13 "PutableDateAndPutableIndicatorRule"

**Debt <Debt>** contains the following **Debt5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1225 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1225 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1226 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1226 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1226 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1226 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1226 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1226 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1227 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1227 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1227 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1227 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1227 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1227 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1227 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1227 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1228 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1228 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1228 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1228 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1228 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1229 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1229 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1229 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1229 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1230 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1230 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1231 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1231 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1231 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1231 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1232 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1233 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1233 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1233 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1233 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1233 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1234 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1234 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1234 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1234 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1234 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1235 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1235 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1235 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1235 |
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1242 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1242 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1243 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1244 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1244 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1244 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1245 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1245 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1245 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1245 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1246 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1246 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1246 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1247 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1247 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1247 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1247 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1247 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1247 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1248 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1248 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1248 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1248 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1249 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1249 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1249 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1249 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1249 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1250 |

**Constraints**

- **NextCallableDateAndCallableIndicatorRule**

  If CallableIndicator is present, then NextCalldate must be present.

- **PutableDateAndPutableIndicatorRule**

  If PutableIndicator is present, then PutableDate must be present.

#### 28.4.2.1.2.1.3.1 PaymentCurrency <PmtCcy>

*Presence:* [0..1]

*Definition:* Currency of the payment.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.1.2.1.3.2 FaceAmount <FaceAmt>

*Presence:* [0..1]

*Definition:* Unit value of a debt security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.3.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.2.1.3.4 InterestFixingDate <IntrstFxgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the rate determination is made, also called determination date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.5 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date/time at which a security begins to accrue interest.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.6 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date/time at which the first interest payment is due to holders of the security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.7 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.8 NextCouponDate <NxtCpnDt>

*Presence:* [0..1]

*Definition:* Date of the coupon attached to the physical security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.9 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.10 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date/time at which the issuer has the right to pay the securitiy prior to maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.11 NextFactorDate <NxtFctrDt>

*Presence:* [0..1]

*Definition:* The date that the current factor will be changed to a new factor.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.12 ExpirationDate <XprtnDt>

*Presence:* [0..1]

*Definition:* Date/time at which an interest bearing security becomes due and assets are to be repaid.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.13 PaymentDirectionIndicator <PmtDrctnInd>

*Presence:* [0..1]

*Definition:* Indicates the direction of payment for asset or mortgage backed securities, ie, whether the repaid capital is distributed (payment direction is down) or capitalized (payment direction is up).

*Datatype:* One of the following values must be used (see "PaymentDirectionIndicator" on page 3323):

- *Meaning When True:* Up
- *Meaning When False:* Down

#### 28.4.2.1.2.1.3.14 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.15 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the interest rate applicable to the next interest payment period.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.16 OddCouponIndicator <OddCpnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the payment of the coupon (interest) on a bond is off the normal schedule.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.17 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.18 CPProgram <CPPrgm>

*Presence:* [0..1]

*Definition:* The program under which a commercial paper is issued. The values that are most used are:

0 = N/A

1 = 3(a)3

2 = 4(2)

3 = 3(a)4

4 = 3(c)7

5 = 144A

6 = 3(a)2

99 = Other.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.3.19 CPRegistrationType <CPRegnTp>

*Presence:* [0..1]

*Definition:* Registration type of a commercial paper issuance.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.1.2.1.3.20 InterestAccrualDate <IntrstAcrlDt>

*Presence:* [0..1]

*Definition:* Start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the issue date and the dated date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.21 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.22 PreFundedIndicator <PreFnddInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.23 EscrowedIndicator <EscrwdInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.24 PerpetualIndicator <PerptlInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security has no maturity date.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.25 SubordinatedIndicator <SubrdntdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is a subordinated security.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.26 ExtendibleIndicator <XtndblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is extendible,eg, repayment may be extended or maturity changed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.27 ExtendiblePeriod <XtndblPrd>

*Presence:* [0..1]

*Definition:* Period during which a date might be extended.

**ExtendiblePeriod <XtndblPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1230 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1230 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1230 |

##### 28.4.2.1.2.1.3.27.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.2.1.3.27.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.2.1.3.27.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.2.1.3.28 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.29 OverAllotmentAmount <OverAlltmtAmt>

*Presence:* [0..1]

*Definition:* Amount for which a security can be overalloted (as in greenshoe option).

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.3.30 OverAllotmentRate <OverAlltmtRate>

*Presence:* [0..1]

*Definition:* Percentage for which a security can be overalloted (as in greenshoe option).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.31 AmortisableIndicator <AmtsblInd>

*Presence:* [0..1]

*Definition:* Indicates whether repayment is made via regular principal and interest payments over time.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.32 InterestCalculationMethod <IntrstClctnMtd>

*Presence:* [0..1]

*Definition:* Calculation method used to calculate interest and/or yield for a bond, for example, street convention.

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.1.2.1.3.33 CapitalisedInterest <CptlsdIntrst>

*Presence:* [0..1]

*Definition:* Specifies whether the interest amount is capitalised until maturity date or paid out at each interest payment date.

**CapitalisedInterest <CptlsdIntrst>** contains one of the following **DistributionPolicy2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1232 |

#### 28.4.2.1.2.1.3.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as an ISO 20022 code.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

#### 28.4.2.1.2.1.3.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.3.34 ActualDenominationAmount <ActlDnmtnAmt>

*Presence:* [0..*]

*Definition:* Nominal value per security unit.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.3.35 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Identifies the current factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.36 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Identifies the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.37 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Identifies the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.38 Pieces <Pcs>

*Presence:* [0..1]

*Definition:* Number of pieces composing a pool of financial assets.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.39 PoolsMaximum <PlsMax>

*Presence:* [0..1]

*Definition:* Collection of assets by which a security is backed.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.40 PoolsPerMillion <PlsPerMln>

*Presence:* [0..1]

*Definition:* Indicates per million the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.41 PoolsPerLot <PlsPerLot>

*Presence:* [0..1]

*Definition:* Indicates per lot the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.42 PoolsPerTrade <PlsPerTrad>

*Presence:* [0..1]

*Definition:* Indicates per trade the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.43 ConstantPrePaymentPenaltyIndicator <CstPrePmtPnltyInd>

*Presence:* [0..1]

*Definition:* Indicates whether a penalty might be imposed to the borrower of a mortgage in case of prepayments occurring during the lockout period.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.44 LotIdentification <LotId>

*Presence:* [0..1]

*Definition:* Identifies the lot constituting an asset backed or mortgage backed security issue.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.3.45 ConstantPrePaymentYield <CstPrePmtYld>

*Presence:* [0..1]

*Definition:* Measure of prepayment as a yield of the current outstanding loan balance.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.46 WeightedAverageCoupon <WghtdAvrgCpn>

*Presence:* [0..1]

*Definition:* Contains the weighted average coupon of the fixed income instrument (expressed as a percentage).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.47 WeightedAverageLife <WghtdAvrgLife>

*Presence:* [0..1]

*Definition:* Contains the weighted average life of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.48 WeightedAverageLoan <WghtdAvrgLn>

*Presence:* [0..1]

*Definition:* Contains the weighted average loan of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.49 WeightedAverageMaturity <WghtdAvrgMtrty>

*Presence:* [0..1]

*Definition:* Contains the weighted average maturity of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.3.50 InsuredIndicator <InsrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instrument is backed by any kind of asset or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.51 BankQualifiedIndicator <BkQlfdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is bank qualified (usually applies to loan products).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.52 YieldCalculation <YldClctn>

*Presence:* [0..*]

*Definition:* Rate of return on an investment, based on the price.

**YieldCalculation <YldClctn>** contains the following **YieldCalculation6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Rate | | 1236 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1236 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1239 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1241 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1241 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1242 |

#### 28.4.2.1.2.1.3.52.1 Value <Val>

*Presence:* [1..1]

*Definition:* Result of the yield calculation.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.52.2 CalculationType <ClctnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of calculation.

**CalculationType <ClctnTp>** contains one of the following **CalculationType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1236 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1239 |

#### 28.4.2.1.2.1.3.52.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Calculation type expressed as an ISO 20022 code.

*Datatype:* "CalculationType1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |

| CodeName | Name | Definition |
|---|---|---|
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |

| CodeName | Name | Definition |
|---|---|---|
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

#### 28.4.2.1.2.1.3.52.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Calculation type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.3.52.3 RedemptionPrice <RedPric>

*Presence:* [0..1]

*Definition:* Price to which the yield has been calculated.

**RedemptionPrice <RedPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1239 |
| | **Value** <*Val*> | [1..1] | ± | | 1240 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1240 |

#### 28.4.2.1.2.1.3.52.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

| CodeName | Name | Definition |
|---|---|---|
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.3.52.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.3.52.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.3.52.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 ( value date).

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.1.3.52.5 ValuePeriod <ValPrd>

*Presence:* [1..1]

*Definition:* Period on which the calculation is based.

**ValuePeriod <ValPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1241 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1242 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1242 |

#### 28.4.2.1.2.1.3.52.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.52.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.52.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.2.1.3.52.6 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Clarifies yield irregularities associated with date, for example when it falls on a non-business day.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.3.53 InterestType <IntrstTp>

*Presence:* [0..1]

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Datatype:* "InterestType3Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

#### 28.4.2.1.2.1.3.54 InstrumentStructureType <InstrmStrTp>

*Presence:* [0..1]

*Definition:* Indicates the type of deal for structured finance.

**InstrumentStructureType <InstrmStrTp>** contains one of the following **InstrumentSubStructureType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1243 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1244 |

#### 28.4.2.1.2.1.3.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as an ISO 20022 code.

*Datatype:* "InstrumentSubStructureType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |

| CodeName | Name | Definition |
|---|---|---|
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

#### 28.4.2.1.2.1.3.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.3.55 GlobalType <GblTp>

*Presence:* [0..1]

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

New Global Note (NGN): Form of global certificate which refers to the books and records of the ICSDs to determine the issue outstanding amount (IOA).

Classical Global Note (CGN): Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the issue outstanding amount (IOA).

**GlobalType <GblTp>** contains one of the following **GlobalNote2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1244 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1245 |

#### 28.4.2.1.2.1.3.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Global note expressed as an ISO 20022 code.

*Datatype:* "GlobalNote1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

#### 28.4.2.1.2.1.3.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Global note expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.3.56 PotentialEuroSystemEligibility <PotntlEuroSysElgblty>

*Presence:* [0..1]

*Definition:* Flag to indicate the security is intended to be held in a manner that could allow the Eurosystem eligibility.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.57 Geographics <Geogcs>

*Presence:* [0..1]

*Definition:* Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assets).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.3.58 YieldRange <YldRg>

*Presence:* [0..1]

*Definition:* Range of allowed yield.

**YieldRange <YldRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.2.1.3.59 CouponRange <CpnRg>

*Presence:* [0..1]

*Definition:* Identification of a range of coupon numbers attached to its related financial instrument.

**CouponRange <CpnRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.2.1.3.60 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.2.1.3.61 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

*Presence:* [0..1]

*Definition:* Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.62 AutoReinvestment <AutoRinvstmt>

*Presence:* [0..1]

*Definition:* Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.63 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.3.64 TransactionConditions <TxConds>

*Presence:* [0..1]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TransactionConditions <TxConds>** contains one of the following elements (see "TradeTransactionCondition7Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 28.4.2.1.2.1.3.65 LookBack <LookBck>

*Presence:* [0..1]

*Definition:* Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. For example some options allow exercise based on the underlying asset's optimal value over the look-back period.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.3.66 MaximumSubstitution <MaxSbstitn>

*Presence:* [0..1]

*Definition:* Maximum number of time the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.3.67 MinimumIncrement <MinIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable increments of a security.

**MinimumIncrement <MinIncrmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.1.3.68 MinimumQuantity <MinQty>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable quantity of a security.

**MinimumQuantity <MinQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.1.3.69 Production <Pdctn>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond, particularly an mortgage back security (MBS), issued in a particular year.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.3.70 RestrictedIndicator <RstrctdInd>

*Presence:* [0..1]

*Definition:* Identifies if the securities is restricted or not (as per Rule 144).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.71 PriceFrequency <PricFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

**PriceFrequency <PricFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.2.1.3.72 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Indicates the market sector the security is classified as for example pharmaceuticals, automobile, housing, etc.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.3.73 SubstitutionFrequency <SbstitnFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the maximum number of times collateral can be substituted.

**SubstitutionFrequency <SbstitnFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.2.1.3.74 SubstitutionLeft <SbstitnLft>

*Presence:* [0..1]

*Definition:* Number of remaining times the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.3.75 WholePoolIndicator <WhlPoolInd>

*Presence:* [0..1]

*Definition:* Indicates a search criterion when looking to buy a mortgaged backed security that either is [yes] or is not [no] an entire pool.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.1.3.76 PriceSource <PricSrc>

*Presence:* [0..1]

*Definition:* Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec.).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.3.77 PriceRange <PricRg>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond within a particular price range.

**PriceRange <PricRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.2.1.4 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Choice between type of derivatives.

**Derivative <Deriv>** contains the following **Derivative4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Future** <*Futr*> | [0..1] | | | 1254 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |
| | **Value** <*Val*> | [1..1] | ± | | 1257 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1257 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1258 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1258 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1259 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1261 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1262 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |
| | **Option** <*Optn*> | [0..1] | | | 1274 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1278 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1284 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1286 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |

#### 28.4.2.1.2.1.4.1 Future <Futr>

*Presence:* [0..1]

*Definition:* Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.

**Future <Futr>** contains the following **Future4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1256 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1256 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |
| | **Value** <*Val*> | [1..1] | ± | | 1257 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1257 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1258 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1258 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1259 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1261 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1262 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |

#### 28.4.2.1.2.1.4.1.1 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.2.1.4.1.2 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a Future will have to buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1256 |
| | **Value** <*Val*> | [1..1] | ± | | 1257 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1257 |

#### 28.4.2.1.2.1.4.1.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for |

| CodeName | Name | Definition |
|---|---|---|
| | | example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.1.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |

| CodeName | Name | Definition |
|---|---|---|
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.1.3 FutureDate <FutrDt>

*Presence:* [0..1]

*Definition:* Date on which future contracts settle.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.4.1.4 MinimumSize <MinSz>

*Presence:* [0..1]

*Definition:* Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.5 UnitOfMeasure <UnitOfMeasr>

*Presence:* [0..1]

*Definition:* Used to indicate the measurement unit of the underlying commodity on which the contract is based (for example, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.).

**UnitOfMeasure <UnitOfMeasr>** contains one of the following **UnitOfMeasure7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1259 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1261 |

#### 28.4.2.1.2.1.4.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as an ISO 20022 code.

*Datatype:* "UnitOfMeasure9Code" on page 3315

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |

| CodeName | Name | Definition |
|---|---|---|
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |

| CodeName | Name | Definition |
|---|---|---|
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

#### 28.4.2.1.2.1.4.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.1.6 TimeUnit <TmUnit>

*Presence:* [0..1]

*Definition:* Used to indicate a time unit for the contract (for example days, weeks, months, etc.).

**TimeUnit <TmUnit>** contains one of the following **TimeUnit3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1262 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1262 |

#### 28.4.2.1.2.1.4.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Time unit expressed as an ISO 20022 code.

*Datatype:* "TimeUnit1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

#### 28.4.2.1.2.1.4.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Time unit expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.1.7 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1264 |
| | **Quantity** <*Qty*> | [0..1] | | | 1264 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1264 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1265 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1266 |
| | **Price** <*Pric*> | [0..1] | | | 1266 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1268 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1270 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1272 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1273 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1273 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1274 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1274 |

#### 28.4.2.1.2.1.4.1.7.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.4.1.7.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1264 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1264 |

#### 28.4.2.1.2.1.4.1.7.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.4.1.7.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.7.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1265 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1265 |

#### 28.4.2.1.2.1.4.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.1.2.1.4.1.7.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.1.7.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.7.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.4.1.7.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1266 |
| | **Value** <*Val*> | [1..1] | ± | | 1267 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1267 |

#### 28.4.2.1.2.1.4.1.7.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.1.7.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.1.7.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.1.7.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1268 |
| | **Value** <*Val*> | [1..1] | ± | | 1269 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1269 |

#### 28.4.2.1.2.1.4.1.7.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.1.7.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.1.7.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.1.7.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1270 |
| | **Value** <*Val*> | [1..1] | ± | | 1271 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1271 |

#### 28.4.2.1.2.1.4.1.7.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.1.7.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.1.7.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.1.7.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.7.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.7.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.7.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1273 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1274 |

#### 28.4.2.1.2.1.4.1.7.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.4.1.7.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.1.7.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.4.1.7.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.1.2.1.4.2 Option <Optn>

*Presence:* [0..1]

*Definition:* Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

**Option <Optn>** contains the following **Option15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1278 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1278 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1278 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1280 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1281 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1282 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1282 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1283 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1283 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1283 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1284 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1284 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1284 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1285 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1286 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1286 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |

#### 28.4.2.1.2.1.4.2.1 OptionSettlementStyle <OptnSttlmStyle>

*Presence:* [0..1]

*Definition:* Specifies whether the option contract settles at the open or close of the market.

**OptionSettlementStyle <OptnSttlmStyle>** contains one of the following **SettleStyle2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1278 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1278 |

#### 28.4.2.1.2.1.4.2.1.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Settle style expressed as an ISO 20022 code.

*Datatype:* "SettleStyle1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

#### 28.4.2.1.2.1.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settle style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.2.2 ConversionDate <ConvsDt>

*Presence:* [0..1]

*Definition:* Deadline by which a convertible security must be converted according to the terms of the issue.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.1.4.2.3 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Amount of money for which goods, services or assets are offered, sold, or bought.

**StrikePrice <StrkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1279 |
| | **Value** <*Val*> | [1..1] | ± | | 1279 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1280 |

#### 28.4.2.1.2.1.4.2.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.2.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.2.4 MinimumExercisableQuantity <MinExrcblQty>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that must be exercised.

**MinimumExercisableQuantity <MinExrcblQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.1.4.2.5 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1281 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1281 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1281 |

##### 28.4.2.1.2.1.4.2.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.2.1.4.2.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.2.1.4.2.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.2.1.4.2.6 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following **OptionStyle1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1282 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1282 |

#### 28.4.2.1.2.1.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style is defined using a code.

*Datatype:* "OptionStyle1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

#### 28.4.2.1.2.1.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 28.4.2.1.2.1.4.2.7 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType8Choice" on page 3047 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

#### 28.4.2.1.2.1.4.2.8 StrikeValue <StrkVal>

*Presence:* [0..1]

*Definition:* Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.4.2.9 StrikeMultiplier <StrkMltplr>

*Presence:* [0..1]

*Definition:* Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.4.2.10 InstrumentAssignmentMethod <InstrmAssgnmtMtd>

*Presence:* [0..1]

*Definition:* Method under which assignment was conducted.

**InstrumentAssignmentMethod <InstrmAssgnmtMtd>** contains one of the following **AssignmentMethod2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1283 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1283 |

##### 28.4.2.1.2.1.4.2.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Assignment method expressed as an ISO 20022 code.

*Datatype:* "AssignmentMethod1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

##### 28.4.2.1.2.1.4.2.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Assignment method expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.2.11 VersionNumber <VrsnNb>

*Presence:* [0..1]

*Definition:* Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price).

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.1.4.2.12 ExpiryLocation <XpryLctn>

*Presence:* [0..1]

*Definition:* Financial center where option expires.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 28.4.2.1.2.1.4.2.13 Standardisation <Stdstn>

*Presence:* [0..1]

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

**Standardisation <Stdstn>** contains one of the following **Standardisation3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |

#### 28.4.2.1.2.1.4.2.13.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Standardisation expressed as an ISO 20022 code.

*Datatype:* "Standardisation1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying |

| CodeName | Name | Definition |
|---|---|---|
| | | instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

#### 28.4.2.1.2.1.4.2.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Standardisation expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.2.14 TradingPartyRole <TradgPtyRole>

*Presence:* [0..1]

*Definition:* Specifies the party which is the buyer or the seller.

**TradingPartyRole <TradgPtyRole>** contains one of the following **OptionParty3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1285 |

#### 28.4.2.1.2.1.4.2.14.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Option party expressed as an ISO 20022 code.

*Datatype:* "OptionParty1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

#### 28.4.2.1.2.1.4.2.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option party expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.2.15 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.2.1.4.2.16 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1288 |
| | **Quantity** <*Qty*> | [0..1] | | | 1288 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1288 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1289 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1290 |
| | **Price** <*Pric*> | [0..1] | | | 1290 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1292 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1294 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1296 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1297 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1297 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1298 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1298 |

#### 28.4.2.1.2.1.4.2.16.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.4.2.16.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1288 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1288 |

#### 28.4.2.1.2.1.4.2.16.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.4.2.16.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.2.16.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1289 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1289 |

#### 28.4.2.1.2.1.4.2.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.1.2.1.4.2.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.1.4.2.16.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.2.16.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.1.4.2.16.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1290 |
| | **Value** <*Val*> | [1..1] | ± | | 1291 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1291 |

#### 28.4.2.1.2.1.4.2.16.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.2.16.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.2.16.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.2.16.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1292 |
| | **Value** <*Val*> | [1..1] | ± | | 1293 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1293 |

#### 28.4.2.1.2.1.4.2.16.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.2.16.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.2.16.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.2.16.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1294 |
| | **Value** <*Val*> | [1..1] | ± | | 1295 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1295 |

#### 28.4.2.1.2.1.4.2.16.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.1.4.2.16.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.1.4.2.16.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.1.4.2.16.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.2.16.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.2.16.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.2.16.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1297 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1298 |

#### 28.4.2.1.2.1.4.2.16.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.1.4.2.16.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.1.4.2.16.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.2.1.4.2.16.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.1.2.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..*]

*Definition:* Provides details about the financial instrument attributes of a particular leg.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **CommonFinancialInstrumentAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1307 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1307 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1308 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1308 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1308 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1308 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1308 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1309 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1309 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1309 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1309 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1309 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1309 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1310 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1310 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1310 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1310 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1311 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1311 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1311 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1311 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1311 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1311 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1312 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1312 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1312 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1312 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1314 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1314 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1314 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1314 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1314 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1314 |
| | **Name** <*Nm*> | [1..1] | Text | | 1315 |
| | **Identification** <*Id*> | [0..1] | | | 1315 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1316 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1317 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1317 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1317 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1317 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1317 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1318 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1318 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1318 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1319 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1319 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1320 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1320 |
| | **Identification** <*Id*> | [0..1] | Text | | 1320 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1320 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1321 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1321 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1321 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1322 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1322 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1322 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1323 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1324 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1324 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1324 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1324 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1325 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1326 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1328 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1328 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1330 |
| | **PutType** <*PutTp*> | [0..1] | | | 1330 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1330 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1330 |
| | **CallType** <*CallTp*> | [0..1] | | | 1331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1331 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1331 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1332 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1332 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1332 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1332 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1333 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1333 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1333 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1333 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1334 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1334 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1334 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1334 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1335 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1335 |
| | **Class** <*Clss*> | [0..1] | Text | | 1335 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1335 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1335 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1336 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1336 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1336 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1337 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1337 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1338 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1338 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1338 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1338 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1339 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1339 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1340 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1340 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1341 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1341 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1342 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1343 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1344 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1345 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1346 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1346 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1347 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1347 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1347 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1348 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1348 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1348 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1349 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1350 |
| | **Name** <*Nm*> | [1..1] | Text | | 1350 |
| | **Identification** <*Id*> | [0..1] | | | 1350 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1351 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1351 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1352 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1352 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1352 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1352 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1352 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1353 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1353 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1354 |
| | **Name** <*Nm*> | [1..1] | Text | | 1354 |
| | **Identification** <*Id*> | [0..1] | | | 1355 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1355 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1356 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1356 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1356 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1356 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1357 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1357 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1358 |
| | **Name** <*Nm*> | [1..1] | Text | | 1358 |
| | **Identification** <*Id*> | [0..1] | | | 1359 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1359 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1360 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1360 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1360 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1360 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1361 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1361 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1362 |
| | **Name** <*Nm*> | [1..1] | Text | | 1362 |
| | **Identification** <*Id*> | [0..1] | | | 1363 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1363 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1364 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1364 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1364 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1364 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1365 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1365 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1366 |
| | **Name** <*Nm*> | [1..1] | Text | | 1366 |
| | **Identification** <*Id*> | [0..1] | | | 1367 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1367 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1368 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1368 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1368 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1368 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1369 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1369 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1370 |
| | **Name** <*Nm*> | [1..1] | Text | | 1370 |
| | **Identification** <*Id*> | [0..1] | | | 1371 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1371 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1372 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1372 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1372 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1372 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1373 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1373 |

#### 28.4.2.1.2.2.1 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1307 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1308 |

##### 28.4.2.1.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

#### 28.4.2.1.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.2 ISOSecurityLongName <ISOSctyLngNm>

*Presence:* [0..1]

*Definition:* Name of the security.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.1.2.2.3 ISOSecurityShortName <ISOSctyShrtNm>

*Presence:* [0..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.4 NameValidFrom <NmVldFr>

*Presence:* [0..1]

*Definition:* Defines the date since when the name of the security is valid.

**NameValidFrom <NmVldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 28.4.2.1.2.2.5 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.1.2.2.6 CertificateNumber <CertNb>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.7 ContractVersionNumber <CtrctVrsnNb>

*Presence:* [0..1]

*Definition:* Version number assigned to the contract associated with the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.2.8 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

*Datatype:* "Max3NumericText" on page 3328

#### 28.4.2.1.2.2.9 TaxLotNumber <TaxLotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.1.2.2.10 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.1.2.2.11 CoveredIndicator <CvrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative product is covered or not by an underlying financial instrument position.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.2.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following **LegalRestrictions4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1310 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1310 |

#### 28.4.2.1.2.2.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions1Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

#### 28.4.2.1.2.2.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.13 PositionLimit <PosLmt>

*Presence:* [0..1]

*Definition:* Position limits are created for the purpose of maintaining stable and fair markets. Contracts held by one individual investor with different brokers may be combined in order to gauge accurately the level of control held by one party.

Each option and futures contract will have varying position limits.

**PositionLimit <PosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.14 NearTermPositionLimit <NearTermPosLmt>

*Presence:* [0..1]

*Definition:* Near-term position limit for the instrument.

**NearTermPositionLimit <NearTermPosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.15 ListingDate <ListgDt>

*Presence:* [0..1]

*Definition:* Original Date/time at which the security is listed at the specific exchange or trading venue.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.16 RecordDate <RcrdDt>

*Presence:* [0..1]

*Definition:* Date/time at which positions are struck to note which parties are entitled to receive the entitlement to a corporate event or vote at a meeting.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.2.17 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.18 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.2.2.19 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Information allowing the classification of a financial instrument, for example, with its ISO CFI (Classification of Financial Instrument) or product type.

**ClassificationType <ClssfctnTp>** contains the following **ClassificationType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1312 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1312 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1312 |

#### 28.4.2.1.2.2.19.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 28.4.2.1.2.2.19.2 FinancialInstrumentProductTypeCode <FinInstrmPdctTpCd>

*Presence:* [0..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstrumentProductType1Code" on page 3242

#### 28.4.2.1.2.2.19.3 AlternateClassification <AltrnClssfctn>

*Presence:* [0..*]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

### 28.4.2.1.2.2.20 Issuance <Issnc>

*Presence:* [0..1]

*Definition:* Details regarding the issuance of an asset.

**Issuance <Issnc>** contains the following **Issuance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1314 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1314 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1314 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1314 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1314 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1314 |
| | **Name** <*Nm*> | [1..1] | Text | | 1315 |
| | **Identification** <*Id*> | [0..1] | | | 1315 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1316 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1317 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1317 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1317 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1317 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1317 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1318 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1318 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1318 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1319 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1319 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1320 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1320 |
| | **Identification** <*Id*> | [0..1] | Text | | 1320 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1320 |

#### 28.4.2.1.2.2.20.1 IssuePlace <IssePlc>

*Presence:* [0..1]

*Definition:* Indicates where the financial instrument was issued.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.2.2.20.2 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.20.3 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.20.4 AnnouncementDate <AnncmntDt>

*Presence:* [0..1]

*Definition:* Date/time, as announced by the issuer, at which the securities will be issued.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.2.2.20.5 ISINValidFrom <ISINVldFr>

*Presence:* [0..1]

*Definition:* Defines the date from which the instrument code is valid. This date can be before the actual issue date of an instrument for 'when-issued' securities, but may not be a date in the future for a new security.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.20.6 IssuerOrganisation <IssrOrg>

*Presence:* [0..1]

*Definition:* Legal entity that has the right to issue securities.

**IssuerOrganisation <IssrOrg>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1315 |
| | **Identification** <*Id*> | [0..1] | | | 1315 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1316 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1316 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1317 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1317 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1317 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1317 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1317 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1318 |

#### 28.4.2.1.2.2.20.6.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.20.6.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1315 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1316 |

#### 28.4.2.1.2.2.20.6.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.20.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.20.6.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.20.6.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.20.6.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.20.6.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.20.6.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.20.6.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.20.6.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.20.6.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.20.6.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.20.7 IssueNominalAmount <IsseNmnlAmt>

*Presence:* [0..1]

*Definition:* Total original amount or quantity published.

**IssueNominalAmount <IsseNmnlAmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.20.8 FullIssuedAmount <FullIssdAmt>

*Presence:* [0..1]

*Definition:* Figure used as a control to verify whether the information provided is correct. It represents the issue size multiplied by the issue price.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.2.20.9 IssueSize <IsseSz>

*Presence:* [0..1]

*Definition:* Represents the total amount/quantity of the proceeds from the sale of all securities in the initial offering. This amount/quantity is known after the new issue is priced.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.2.20.10 IssuePrice <IssePric>

*Presence:* [0..1]

*Definition:* Initial issue price of the asset.

**IssuePrice <IssePric>** contains the following elements (see "PriceValue1" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 28.4.2.1.2.2.20.11 IssuanceDistribution <IssncDstrbtn>

*Presence:* [0..1]

*Definition:* Way in which the issue will be marketed to the primary market, via individual dealers (so called non syndicated distribution) or via a syndicate of managers, underwriters and selling group members (so called syndicated distribution).

**IssuanceDistribution <IssncDstrbtn>** contains one of the following **SecuritiesTransactionType31Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1320 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1320 |

#### 28.4.2.1.2.2.20.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType11Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

#### 28.4.2.1.2.2.20.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.20.12 GoverningLaw <GovngLaw>

*Presence:* [0..*]

*Definition:* Jurisdiction (country, county, state, province, city) of the issue.

**GoverningLaw <GovngLaw>** contains the following **Jurisdiction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | Text | | 1320 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1320 |

#### 28.4.2.1.2.2.20.12.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Specifies the jurisdiction (county, state, province, city).

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.1.2.2.20.12.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Specifies the country.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.21 TradingMarket <TradgMkt>

*Presence:* [0..*]

*Definition:* Market(s) on which the security is traded.

**TradingMarket <TradgMkt>** contains the following **TradingParameters2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1321 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1321 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1322 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1322 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1322 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1323 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1324 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1324 |

#### 28.4.2.1.2.2.21.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS) (MIC - ISO 3166).

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.2.2.21.2 RoundLot <RndLot>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**RoundLot <RndLot>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.21.3 TradeLotSize <TradLotSz>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**TradeLotSize <TradLotSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.21.4 SecondaryPlaceOfListing <ScndryPlcOfListg>

*Presence:* [0..5]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.2.2.21.5 MinimumTradedNominalQuantity <MinTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**MinimumTradedNominalQuantity <MinTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1322 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1322 |

##### 28.4.2.1.2.2.21.5.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

##### 28.4.2.1.2.2.21.5.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.2.21.6 MaximumTradedNominalQuantity <MaxTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Maximum number of securities that can be traded.

**MaximumTradedNominalQuantity <MaxTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1323 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1323 |

#### 28.4.2.1.2.2.21.6.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.2.21.6.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.2.21.7 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum or smallest movement (up or down) in the price allowed for the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.2.2.21.8 PrimaryPlaceOfListingIdentification <PmryPlcOfListgId>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.2.2.22 SpreadAndBenchmarkCurve <SprdAndBchmkCrv>

*Presence:* [0..*]

*Definition:* Indicates the spread to benchmark details of an indication of interest.

**SpreadAndBenchmarkCurve <SprdAndBchmkCrv>** contains the following **BenchmarkCurve6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1324 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1325 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1326 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1328 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1328 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1330 |

#### 28.4.2.1.2.2.22.1 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Either a swap spread or spread to benchmark depending upon order type. In case of a spread to benchmark, the price offset is expressed in terms of basis points relative to a benchmark - this can be a positive or a negative spread. In case of a swap spread, the price offset is a target spread for a swap.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.2.22.2 BenchmarkIdentification <BchmkId>

*Presence:* [0..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**BenchmarkIdentification <BchmkId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.1.2.2.22.3 BenchmarkPrice <BchmkPric>

*Presence:* [0..1]

*Definition:* Identifies the price of the benchmark security.

**BenchmarkPrice <BchmkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1326 |
| | **Value** <*Val*> | [1..1] | ± | | 1327 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1327 |

#### 28.4.2.1.2.2.22.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

| CodeName | Name | Definition |
|---|---|---|
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.2.2.22.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.2.2.22.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |

| CodeName | Name | Definition |
|---|---|---|
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.2.2.22.4 BenchmarkCurveCurrency <BchmkCrvCcy>

*Presence:* [0..1]

*Definition:* Identifies the currency used for the benchmark curve.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.1.2.2.22.5 BenchmarkCurveName <BchmkCrvNm>

*Presence:* [0..1]

*Definition:* Identifies the name of the benchmark curve.

**BenchmarkCurveName <BchmkCrvNm>** contains one of the following **BenchmarkCurveName7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1329 |

#### 28.4.2.1.2.2.22.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as an ISO 20022 code.

*Datatype:* "BenchmarkCurveName1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 |

| CodeName | Name | Definition |
|---|---|---|
| | | years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

#### 28.4.2.1.2.2.22.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.22.6 BenchmarkCurvePoint <BchmkCrvPt>

*Presence:* [0..1]

*Definition:* Identifies a point on a benchmark curve. The point can be stated via a combination of maturity month/year and coupon.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.2.2.23 PutType <PutTp>

*Presence:* [0..1]

*Definition:* Represents the type of put.

**PutType <PutTp>** contains one of the following **PutType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1330 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1330 |

#### 28.4.2.1.2.2.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Put type expressed as an ISO 20022 code.

*Datatype:* "PutType1Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

#### 28.4.2.1.2.2.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Put type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.24 CallType <CallTp>

*Presence:* [0..1]

*Definition:* Represents the type of call.

**CallType <CallTp>** contains one of the following **CallType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1331 |

##### 28.4.2.1.2.2.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Call type expressed as an ISO 20022 code.

*Datatype:* "CallType1Code" on page 3218

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

##### 28.4.2.1.2.2.24.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Call type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.25 FungibleIndicator <FngbInd>

*Presence:* [0..1]

*Definition:* Indicates whether a security is interchangeable, ie, the security is allowed to be replaced by another security, without loss of value.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.2.26 Confidential <Cnfdtl>

*Presence:* [0..1]

*Definition:* Indicates whether the details of the security are to be made available to the market, or kept private between ICSDs and agency network.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.2.27 PrivatePlacement <PrvtPlcmnt>

*Presence:* [0..1]

*Definition:* The sale of securities directly to private persons, institutional investors, or both outside a public offering. Such non-public deals (often without a publicly available prospectus) closing through the ICSDs are placed directly with investors.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.2.28 ConvertibleIndicator <ConvtblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the investor or the issuer has a conversion option.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.2.2.29 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.2.2.30 ConversionRatioNumerator <ConvsRatioNmrtr>

*Presence:* [0..1]

*Definition:* Number of target securities for the conversion.

**ConversionRatioNumerator <ConvsRatioNmrtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.31 ConversionRatioDenominator <ConvsRatioDnmtr>

*Presence:* [0..1]

*Definition:* Number of held securities for the conversion.

**ConversionRatioDenominator <ConvsRatioDnmtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.32 PrimaryPlaceOfDeposit <PmryPlcOfDpst>

*Presence:* [0..1]

*Definition:* Primary place of deposit.

**PrimaryPlaceOfDeposit <PmryPlcOfDpst>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 28.4.2.1.2.2.33 TradingMethod <TradgMtd>

*Presence:* [0..1]

*Definition:* Indicates whether the notional amount value is to be traded in either an amount or in units.

**TradingMethod <TradgMtd>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1334 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1334 |

#### 28.4.2.1.2.2.33.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.2.2.33.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.2.2.34 TEFRARule <TEFRARule>

*Presence:* [0..1]

*Definition:* Indicates the TEFRA rule under which the security is issued.

**TEFRARule <TEFRARule>** contains one of the following **TEFRARules3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1334 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1335 |

#### 28.4.2.1.2.2.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as an ISO 20022 code.

*Datatype:* "TEFRARules1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

#### 28.4.2.1.2.2.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.35 SerieNumber <SrNb>

*Presence:* [0..1]

*Definition:* Identifies the series number.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.1.2.2.36 Class <Clss>

*Presence:* [0..1]

*Definition:* Identifier that links multiple security classes.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.1.2.2.37 WithholdingTaxRegime <WhldgTaxRgm>

*Presence:* [0..*]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

**WithholdingTaxRegime <WhldgTaxRgm>** contains the following **SecurityWithHoldingTax1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1335 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1336 |

#### 28.4.2.1.2.2.37.1 WithholdingTaxValue <WhldgTaxVal>

*Presence:* [1..1]

*Definition:* Value of the withholding tax as rate, amount or not specified.

**WithholdingTaxValue <WhldgTaxVal>** contains one of the following elements (see "RateAndAmountFormat1Choice" on page 3004 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 28.4.2.1.2.2.37.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Represents the tax authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.38 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

#### 28.4.2.1.2.2.39 InitialPhysicalForm <InitlPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities on the closing date.

**InitialPhysicalForm <InitlPhysForm>** contains one of the following **InitialPhysicalForm4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1337 |

#### 28.4.2.1.2.2.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.1.2.2.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.40 AfterExchangePhysicalForm <AftrXchgPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities after the exchange of the initial certificate issued on the closing date.

**AfterExchangePhysicalForm <AftrXchgPhysForm>** contains one of the following **InitialPhysicalForm3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1337 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1338 |

#### 28.4.2.1.2.2.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm2Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.1.2.2.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.41 CommonSafekeeper <CmonSfkpr>

*Presence:* [0..1]

*Definition:* Entity appointed by the ICSDs to provide safekeeping for securities in new global note (NGN) form.

**CommonSafekeeper <CmonSfkpr>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1338 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1338 |

#### 28.4.2.1.2.2.41.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.41.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.42 RedemptionType <RedTp>

*Presence:* [0..1]

*Definition:* Indicates the type of redemption at maturity.

**RedemptionType <RedTp>** contains one of the following **MaturityRedemptionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1339 |

##### 28.4.2.1.2.2.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as an ISO 20022 code.

*Datatype:* "MaturityRedemptionType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

##### 28.4.2.1.2.2.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.43 RedemptionPaymentCurrency <RedPmtCcy>

*Presence:* [0..1]

*Definition:* ISO currency for the payment of the cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.1.2.2.44 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Regulatory restriction(s) linked to the security.

**Restriction <Rstrctn>** contains the following **SecurityRestriction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1341 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1341 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1342 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1343 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1344 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |

#### 28.4.2.1.2.2.44.1 EffectivePeriod <FctvPrd>

*Presence:* [0..1]

*Definition:* Period during which the restriction applies.

**EffectivePeriod <FctvPrd>** contains the following elements (see "DateTimePeriod2" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 28.4.2.1.2.2.44.2 RestrictionType <RstrctnTp>

*Presence:* [0..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**RestrictionType <RstrctnTp>** contains one of the following **SecurityRestrictionType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1342 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1342 |

#### 28.4.2.1.2.2.44.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

*Datatype:* "RestrictionType1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

#### 28.4.2.1.2.2.44.2.2 ProprietaryRestriction <PrtryRstrctn>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**ProprietaryRestriction <PrtryRstrctn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.44.3 LegalRestrictionType <LglRstrctnTp>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictionType <LglRstrctnTp>** contains one of the following **LegalRestrictions5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1342 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1343 |

#### 28.4.2.1.2.2.44.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions2Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a |

| CodeName | Name | Definition |
|---|---|---|
| | | Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

#### 28.4.2.1.2.2.44.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.44.4 InvestorRestrictionType <InvstrRstrctnTp>

*Presence:* [0..*]

*Definition:* Specifies whether the restriction to be applied is relevant for citizen, resident, country.

**InvestorRestrictionType <InvstrRstrctnTp>** contains one of the following **InvestorRestrictionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1343 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |

#### 28.4.2.1.2.2.44.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as an ISO 20022 code.

*Datatype:* "InvestorRestrictionType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |

| CodeName | Name | Definition |
|---|---|---|
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

#### 28.4.2.1.2.2.44.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.44.5 InvestorType <InvstrTp>

*Presence:* [0..*]

*Definition:* Type of investor that is allowed to hold the security.

**InvestorType <InvstrTp>** contains one of the following **InvestorType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1344 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1344 |

#### 28.4.2.1.2.2.44.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor type expressed as an ISO 20022 code.

*Datatype:* "InvestorType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

#### 28.4.2.1.2.2.44.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.45 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.1.2.2.46 SettlementInformation <SttlmInf>

*Presence:* [0..*]

*Definition:* Settlement of the securities in a securities transaction, that is, the instruction to deliver or receive securities, involving the payment of an amount of money or not.

**SettlementInformation <SttlmInf>** contains the following **SettlementInformation17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1346 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1347 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1347 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1347 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1348 |

#### 28.4.2.1.2.2.46.1 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [0..1]

*Definition:* Choice between formats for the quantity of security.

**SecuritiesQuantityType <SctiesQtyTp>** contains one of the following **SettlementUnitType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1346 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1347 |

#### 28.4.2.1.2.2.46.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as an ISO 20022 code.

*Datatype:* "SettlementUnitType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

#### 28.4.2.1.2.2.46.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.46.2 ContractSettlementMonth <CtrctSttlmMnth>

*Presence:* [0..1]

*Definition:* Specifies when the contract (i.e. MBS/TBA) will settle.

*Datatype:* "ISOYearMonth" on page 3330

#### 28.4.2.1.2.2.46.3 MinimumDenomination <MinDnmtn>

*Presence:* [0..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

**MinimumDenomination <MinDnmtn>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.46.4 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [0..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

**MinimumMultipleQuantity <MinMltplQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.46.5 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [0..*]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**DeviatingSettlementUnit <DevtgSttlmUnit>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.2.2.47 FinancialInstrumentForm <FinInstrmForm>

*Presence:* [0..1]

*Definition:* Indicates the form of the financial Instrument.

**FinancialInstrumentForm <FinInstrmForm>** contains the following **FinancialInstrumentForm2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1348 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1349 |

#### 28.4.2.1.2.2.47.1 BookingAppearance <BookgApprnc>

*Presence:* [0..1]

*Definition:* Indicates the booking appearance of the financial Instrument.

**BookingAppearance <BookgApprnc>** contains one of the following **Appearance3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1349 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1349 |

#### 28.4.2.1.2.2.47.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Appearance expressed as an ISO 20022 code.

*Datatype:* "Appearance1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

#### 28.4.2.1.2.2.47.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Appearance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.2.2.47.2 LegalForm <LglForm>

*Presence:* [0..1]

*Definition:* Specifies the form, ie, ownership, of the security.

**LegalForm <LglForm>** contains one of the following elements (see "FormOfSecurity8Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

#### 28.4.2.1.2.2.48 ContactName <CtctNm>

*Presence:* [0..1]

*Definition:* Details (name, e-mail address and/or telephone number) of the person requesting the allocation of the ISIN used as a point of reference in case further clarifications are required.

**ContactName <CtctNm>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1350 |
| | **Identification** <*Id*> | [0..1] | | | 1350 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1351 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1351 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1352 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1352 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1352 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1352 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1352 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1353 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1353 |

#### 28.4.2.1.2.2.48.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.48.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1351 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1351 |

#### 28.4.2.1.2.2.48.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.48.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.48.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.48.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.48.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.48.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.48.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.48.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.48.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.48.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.48.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.49 LeadManager <LeadMgr>

*Presence:* [0..1]

*Definition:* Entity appointed by the issuer to structure and lead the placement of a syndicated issue.

**LeadManager <LeadMgr>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1354 |
| | **Identification** <*Id*> | [0..1] | | | 1355 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1355 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1356 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1356 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1356 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1356 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1356 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1357 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1357 |

##### 28.4.2.1.2.2.49.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.49.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1355 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1355 |

#### 28.4.2.1.2.2.49.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.49.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.49.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.49.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.49.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.49.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.49.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.49.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.49.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.49.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.49.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.50 PrincipalPayingAgent <PrncplPngAgt>

*Presence:* [0..1]

*Definition:* Main party appointed to distribute payment or securities on behalf of the issuer.

**PrincipalPayingAgent <PrncplPngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1358 |
| | **Identification** <*Id*> | [0..1] | | | 1359 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1359 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1360 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1360 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1360 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1360 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1360 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1361 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1361 |

##### 28.4.2.1.2.2.50.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.50.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1359 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1359 |

#### 28.4.2.1.2.2.50.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.50.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.50.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.50.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.50.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.50.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.50.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.50.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.50.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.50.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.50.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.51 PayingAgent <PngAgt>

*Presence:* [0..1]

*Definition:* Additional party appointed to distribute payment or securities on behalf of the issuer.

**PayingAgent <PngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1362 |
| | **Identification** <*Id*> | [0..1] | | | 1363 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1363 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1364 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1364 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1364 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1364 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1364 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1365 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1365 |

##### 28.4.2.1.2.2.51.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.51.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1363 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1363 |

#### 28.4.2.1.2.2.51.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.51.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.51.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.51.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.51.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.51.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.51.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.51.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.51.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.51.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.51.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.52 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Entity appointed by the relevant clearing system as a depository for instruments issued in global or definitive form. The depository keeps the securities for safekeeping purposes on behalf of the clearing system(s).

**Depository <Dpstry>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1366 |
| | **Identification** <*Id*> | [0..1] | | | 1367 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1367 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1368 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1368 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1368 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1368 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1368 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1369 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1369 |

#### 28.4.2.1.2.2.52.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.52.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1367 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1367 |

#### 28.4.2.1.2.2.52.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.2.2.52.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.52.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.52.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.52.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.52.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.52.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.52.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.52.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.52.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.52.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.53 UnderlyingRisk <UndrlygRsk>

*Presence:* [0..1]

*Definition:* Entity(ies), asset(s) or security(ies) on which the credit responsibility lies as identified in the documentation.

**UnderlyingRisk <UndrlygRsk>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1370 |
| | **Identification** <*Id*> | [0..1] | | | 1371 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1371 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1372 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1372 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1372 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1372 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1372 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1373 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1373 |

##### 28.4.2.1.2.2.53.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.2.2.53.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1371 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1371 |

##### 28.4.2.1.2.2.53.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 28.4.2.1.2.2.53.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.2.2.53.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.53.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.53.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.2.2.53.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.2.2.53.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.53.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.2.2.53.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.2.2.53.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.2.53.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.2.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

### 28.4.2.1.3 Modify <Modfy>

*Presence:* [1..1]

*Definition:* Set of data requested to modify a security.

**Modify <Modfy>** contains the following **SecurityAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1390 |
| | **Equity** <*Eqty*> | [0..1] | | | 1398 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1399 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1399 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1400 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1400 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1400 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1401 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1401 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1402 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1402 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |
| | **Type** <*Tp*> | [0..1] | | | 1404 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1405 |
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1409 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1413 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1413 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1414 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1414 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1414 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1414 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1414 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1414 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1415 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1415 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1415 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1415 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1415 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1415 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1415 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1415 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1416 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1416 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1416 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1416 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1416 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1417 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1417 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1417 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1418 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1418 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1419 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1419 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1419 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1419 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1419 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1420 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1421 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1421 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1421 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1421 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1422 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1422 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1422 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1423 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1423 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1423 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1423 |
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1430 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1430 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1432 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1433 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1433 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1433 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1434 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1434 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1434 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1435 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1435 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1435 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1435 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1435 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1435 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1436 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1436 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1436 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1436 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1437 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1437 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1437 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1437 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1437 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1438 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1438 |
| | **Future** <*Futr*> | [0..1] | | | 1442 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |
| | **Option** <*Optn*> | [0..1] | | | 1462 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |

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| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1486 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1495 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1495 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1496 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1496 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1496 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1496 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1496 |

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| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1497 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1497 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1497 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1497 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1497 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1497 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1498 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1498 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1498 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1498 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1499 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1499 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1499 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1499 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1499 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1499 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1500 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1500 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1500 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1500 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1502 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1502 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1502 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1502 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1502 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1502 |
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |

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| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1506 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1506 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1507 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1507 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1507 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1508 |
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1509 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1509 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1509 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1510 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1510 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1510 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1511 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1512 |

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| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1512 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1512 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1512 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1513 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1514 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1516 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1516 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1518 |
| | **PutType** <*PutTp*> | [0..1] | | | 1518 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1518 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1518 |
| | **CallType** <*CallTp*> | [0..1] | | | 1519 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1519 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1519 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1519 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1520 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1520 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1520 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1520 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1521 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1521 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1521 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1521 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1522 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1522 |

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| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1522 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1523 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1523 |
| | **Class** <*Clss*> | [0..1] | Text | | 1523 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1523 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1523 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1524 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1524 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1524 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1525 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1525 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1526 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1526 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1526 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1526 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1527 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1527 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1528 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1528 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1529 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1529 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1530 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1531 |

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| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1532 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1533 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1534 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1534 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1535 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1535 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1535 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1536 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1536 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1536 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1537 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1538 |
| | **Name** <*Nm*> | [1..1] | Text | | 1538 |
| | **Identification** <*Id*> | [0..1] | | | 1538 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1539 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1539 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1540 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1540 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1540 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1540 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1540 |

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| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1541 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1541 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1542 |
| | **Name** <*Nm*> | [1..1] | Text | | 1542 |
| | **Identification** <*Id*> | [0..1] | | | 1543 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1543 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1544 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1544 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1544 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1544 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1545 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1545 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1546 |
| | **Name** <*Nm*> | [1..1] | Text | | 1546 |
| | **Identification** <*Id*> | [0..1] | | | 1547 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1547 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1548 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1548 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1548 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1548 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1549 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1549 |

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| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1550 |
| | **Name** <*Nm*> | [1..1] | Text | | 1550 |
| | **Identification** <*Id*> | [0..1] | | | 1551 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1551 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1552 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1552 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1552 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1552 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1553 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1553 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1554 |
| | **Name** <*Nm*> | [1..1] | Text | | 1554 |
| | **Identification** <*Id*> | [0..1] | | | 1555 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1555 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1556 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1556 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1556 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1556 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1557 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1557 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1558 |
| | **Name** <*Nm*> | [1..1] | Text | | 1558 |
| | **Identification** <*Id*> | [0..1] | | | 1559 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1559 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1560 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1560 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1560 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1560 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1561 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1561 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1562 |

#### 28.4.2.1.3.1 FinancialInstrumentType <FinInstrmTp>

*Presence:* [0..*]

*Definition:* Provides additional details about the financial instrument.

**FinancialInstrumentType <FinInstrmTp>** contains the following **FinancialInstrument97** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Equity** <*Eqty*> | [0..1] | | | 1398 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1399 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1399 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1400 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1400 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1400 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1401 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1401 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1402 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1402 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |
| | **Type** <*Tp*> | [0..1] | | | 1404 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1405 |
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1409 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1413 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1413 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1414 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1414 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1414 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1414 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1414 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1414 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1415 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1415 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1415 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1415 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1415 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1415 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1415 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1415 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1416 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1416 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1416 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1416 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1416 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1417 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1417 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1417 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1418 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1418 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1419 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1419 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1419 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1419 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1419 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1420 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1421 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1421 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1421 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1421 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1422 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1422 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1422 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1423 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1423 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1423 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1423 |
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1430 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1430 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1432 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1433 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1433 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1433 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1434 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1434 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1434 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1435 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1435 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1435 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1435 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1435 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1435 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1436 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1436 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1436 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1436 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1437 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1437 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1437 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1437 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1437 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1438 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1438 |
| | **Future** <*Futr*> | [0..1] | | | 1442 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |
| | **Option** <*Optn*> | [0..1] | | | 1462 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |

#### 28.4.2.1.3.1.1 Equity <Eqty>

*Presence:* [0..1]

*Definition:* Financial instrument which represents a title of ownership in a company, ie, the shareholder is entitled to a part of the company's profit - usually by payment of a dividend - and to voting rights, if any. Each company issues generally different classes of shares, eg, ordinary or common shares, which have no guaranteed amount of dividend but carry voting rights, or preferred shares, which receive dividends before ordinary shares but have no voting right.

**Equity <Eqty>** contains the following **Equity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1399 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1399 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1400 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1400 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1400 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1401 |

#### 28.4.2.1.3.1.1.1 PreferenceToIncome <PrefToIncm>

*Presence:* [1..1]

*Definition:* Indicates the level of priority to claim on income and assets of the company in case of the payment of dividends and in the event of a bankruptcy, for example, ordinary/common stocks, preferred stocks, subordinated debt, etc.

**PreferenceToIncome <PrefToIncm>** contains one of the following **PreferenceToIncome5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1399 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1399 |

##### 28.4.2.1.3.1.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Preference to income expressed as an ISO 20022 code.

*Datatype:* "PreferenceToIncome1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

##### 28.4.2.1.3.1.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Preference to income expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.1.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security will no longer exist, for example, redeemable preference shares.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.1.3 NonPaidAmount <NonPdAmt>

*Presence:* [0..1]

*Definition:* Nominal amount which is not paid yet.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.1.4 ParValue <ParVal>

*Presence:* [0..1]

*Definition:* Nominal value of an equity security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.1.5 VotingRightsPerShare <VtngRghtsPerShr>

*Presence:* [0..1]

*Definition:* Number of voting rights per share.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.2 Warrant <Warrt>

*Presence:* [0..1]

*Definition:* Financial instrument that gives the holder the right to purchase shares or bonds at a given price within a specified time.

**Warrant <Warrt>** contains the following **Warrant4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1402 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1402 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |
| | **Type** <*Tp*> | [0..1] | | | 1404 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1405 |
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |

#### 28.4.2.1.3.1.2.1 Multiplier <Mltplr>

*Presence:* [0..1]

*Definition:* Specifies the ratio or multiply factor used to convert from contracts to shares.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.3.1.2.2 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a warrant is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1403 |
| | **Value** <*Val*> | [1..1] | ± | | 1403 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1404 |

#### 28.4.2.1.3.1.2.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.2.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates when a warrant can be exercised.

**Type <Tp>** contains one of the following **WarrantStyle3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1405 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1405 |

#### 28.4.2.1.3.1.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Warrant style expressed as an ISO 20022 code.

*Datatype:* "WarrantStyle1Code" on page 3319

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

#### 28.4.2.1.3.1.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Warrant style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.2.4 WarrantAgent <WarrtAgt>

*Presence:* [0..*]

*Definition:* Entity appointed by the issuer to process the exercising of warrants, sometimes responsible for the issuance of the warrants into the market.

**WarrantAgent <WarrtAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1406 |
| | **Identification** <*Id*> | [0..1] | | | 1406 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1407 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1407 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1408 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1408 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1408 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1408 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1408 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1409 |

#### 28.4.2.1.3.1.2.4.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.1.2.4.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1406 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1407 |

#### 28.4.2.1.3.1.2.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.1.2.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.1.2.4.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.2.4.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.1.2.4.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.1.2.4.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.1.2.4.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.2.4.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.2.4.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.1.2.4.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.1.2.4.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 28.4.2.1.3.1.3 Debt <Debt>

*Presence:* [0..1]

*Definition:* Financial instruments evidencing moneys owed by the issuer to the holder on terms as specified.

*Impacted by:* C11 "NextCallableDateAndCallableIndicatorRule", C13 "PutableDateAndPutableIndicatorRule"

**Debt <Debt>** contains the following **Debt5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1413 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1413 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1414 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1414 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1414 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1414 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1414 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1414 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1415 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1415 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1415 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1415 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1415 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1415 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1415 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1415 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1416 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1416 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1416 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1416 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1416 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1417 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1417 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1417 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1417 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1418 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1418 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1419 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1419 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1419 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1419 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1419 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1420 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1421 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1421 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1421 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1421 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1421 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1422 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1422 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1422 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1422 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1422 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1423 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1423 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1423 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1423 |
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1430 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1430 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1432 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1433 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1433 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1433 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1434 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1434 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1434 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1435 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1435 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1435 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1435 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1435 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1435 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1436 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1436 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1436 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1436 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1437 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1437 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1437 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1437 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1437 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1438 |

**Constraints**

- **NextCallableDateAndCallableIndicatorRule**

  If CallableIndicator is present, then NextCalldate must be present.

- **PutableDateAndPutableIndicatorRule**

  If PutableIndicator is present, then PutableDate must be present.

#### 28.4.2.1.3.1.3.1 PaymentCurrency <PmtCcy>

*Presence:* [0..1]

*Definition:* Currency of the payment.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.1.3.1.3.2 FaceAmount <FaceAmt>

*Presence:* [0..1]

*Definition:* Unit value of a debt security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.3.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.3.1.3.4 InterestFixingDate <IntrstFxgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the rate determination is made, also called determination date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.5 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date/time at which a security begins to accrue interest.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.6 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date/time at which the first interest payment is due to holders of the security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.7 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.8 NextCouponDate <NxtCpnDt>

*Presence:* [0..1]

*Definition:* Date of the coupon attached to the physical security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.9 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.10 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date/time at which the issuer has the right to pay the securitiy prior to maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.11 NextFactorDate <NxtFctrDt>

*Presence:* [0..1]

*Definition:* The date that the current factor will be changed to a new factor.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.12 ExpirationDate <XprtnDt>

*Presence:* [0..1]

*Definition:* Date/time at which an interest bearing security becomes due and assets are to be repaid.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.13 PaymentDirectionIndicator <PmtDrctnInd>

*Presence:* [0..1]

*Definition:* Indicates the direction of payment for asset or mortgage backed securities, ie, whether the repaid capital is distributed (payment direction is down) or capitalized (payment direction is up).

*Datatype:* One of the following values must be used (see "PaymentDirectionIndicator" on page 3323):

- *Meaning When True:* Up
- *Meaning When False:* Down

#### 28.4.2.1.3.1.3.14 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.15 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the interest rate applicable to the next interest payment period.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.16 OddCouponIndicator <OddCpnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the payment of the coupon (interest) on a bond is off the normal schedule.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.17 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.18 CPProgram <CPPrgm>

*Presence:* [0..1]

*Definition:* The program under which a commercial paper is issued. The values that are most used are:

0 = N/A

1 = 3(a)3

2 = 4(2)

3 = 3(a)4

4 = 3(c)7

5 = 144A

6 = 3(a)2

99 = Other.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.3.19 CPRegistrationType <CPRegnTp>

*Presence:* [0..1]

*Definition:* Registration type of a commercial paper issuance.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.1.3.1.3.20 InterestAccrualDate <IntrstAcrlDt>

*Presence:* [0..1]

*Definition:* Start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the issue date and the dated date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.21 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.22 PreFundedIndicator <PreFnddInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.23 EscrowedIndicator <EscrwdInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.24 PerpetualIndicator <PerptlInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security has no maturity date.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.25 SubordinatedIndicator <SubrdntdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is a subordinated security.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.26 ExtendibleIndicator <XtndblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is extendible,eg, repayment may be extended or maturity changed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.27 ExtendiblePeriod <XtndblPrd>

*Presence:* [0..1]

*Definition:* Period during which a date might be extended.

**ExtendiblePeriod <XtndblPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1418 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1418 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1418 |

##### 28.4.2.1.3.1.3.27.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.3.1.3.27.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.3.1.3.27.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.3.1.3.28 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.29 OverAllotmentAmount <OverAlltmtAmt>

*Presence:* [0..1]

*Definition:* Amount for which a security can be overalloted (as in greenshoe option).

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.3.30 OverAllotmentRate <OverAlltmtRate>

*Presence:* [0..1]

*Definition:* Percentage for which a security can be overalloted (as in greenshoe option).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.31 AmortisableIndicator <AmtsblInd>

*Presence:* [0..1]

*Definition:* Indicates whether repayment is made via regular principal and interest payments over time.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.32 InterestCalculationMethod <IntrstClctnMtd>

*Presence:* [0..1]

*Definition:* Calculation method used to calculate interest and/or yield for a bond, for example, street convention.

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.1.3.1.3.33 CapitalisedInterest <CptlsdIntrst>

*Presence:* [0..1]

*Definition:* Specifies whether the interest amount is capitalised until maturity date or paid out at each interest payment date.

**CapitalisedInterest <CptlsdIntrst>** contains one of the following **DistributionPolicy2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1420 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1420 |

#### 28.4.2.1.3.1.3.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as an ISO 20022 code.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

#### 28.4.2.1.3.1.3.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.3.34 ActualDenominationAmount <ActlDnmtnAmt>

*Presence:* [0..*]

*Definition:* Nominal value per security unit.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.3.35 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Identifies the current factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.36 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Identifies the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.37 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Identifies the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.38 Pieces <Pcs>

*Presence:* [0..1]

*Definition:* Number of pieces composing a pool of financial assets.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.39 PoolsMaximum <PlsMax>

*Presence:* [0..1]

*Definition:* Collection of assets by which a security is backed.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.40 PoolsPerMillion <PlsPerMln>

*Presence:* [0..1]

*Definition:* Indicates per million the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.41 PoolsPerLot <PlsPerLot>

*Presence:* [0..1]

*Definition:* Indicates per lot the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.42 PoolsPerTrade <PlsPerTrad>

*Presence:* [0..1]

*Definition:* Indicates per trade the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.43 ConstantPrePaymentPenaltyIndicator <CstPrePmtPnltyInd>

*Presence:* [0..1]

*Definition:* Indicates whether a penalty might be imposed to the borrower of a mortgage in case of prepayments occurring during the lockout period.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.44 LotIdentification <LotId>

*Presence:* [0..1]

*Definition:* Identifies the lot constituting an asset backed or mortgage backed security issue.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.3.45 ConstantPrePaymentYield <CstPrePmtYld>

*Presence:* [0..1]

*Definition:* Measure of prepayment as a yield of the current outstanding loan balance.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.46 WeightedAverageCoupon <WghtdAvrgCpn>

*Presence:* [0..1]

*Definition:* Contains the weighted average coupon of the fixed income instrument (expressed as a percentage).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.47 WeightedAverageLife <WghtdAvrgLife>

*Presence:* [0..1]

*Definition:* Contains the weighted average life of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.48 WeightedAverageLoan <WghtdAvrgLn>

*Presence:* [0..1]

*Definition:* Contains the weighted average loan of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.49 WeightedAverageMaturity <WghtdAvrgMtrty>

*Presence:* [0..1]

*Definition:* Contains the weighted average maturity of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.3.50 InsuredIndicator <InsrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instrument is backed by any kind of asset or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.51 BankQualifiedIndicator <BkQlfdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is bank qualified (usually applies to loan products).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.52 YieldCalculation <YldClctn>

*Presence:* [0..*]

*Definition:* Rate of return on an investment, based on the price.

**YieldCalculation <YldClctn>** contains the following **YieldCalculation6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Rate | | 1424 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1424 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1427 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1429 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1429 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1430 |

#### 28.4.2.1.3.1.3.52.1 Value <Val>

*Presence:* [1..1]

*Definition:* Result of the yield calculation.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.52.2 CalculationType <ClctnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of calculation.

**CalculationType <ClctnTp>** contains one of the following **CalculationType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1424 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1427 |

#### 28.4.2.1.3.1.3.52.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Calculation type expressed as an ISO 20022 code.

*Datatype:* "CalculationType1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |

| CodeName | Name | Definition |
|---|---|---|
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |

| CodeName | Name | Definition |
|---|---|---|
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

#### 28.4.2.1.3.1.3.52.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Calculation type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.3.52.3 RedemptionPrice <RedPric>

*Presence:* [0..1]

*Definition:* Price to which the yield has been calculated.

**RedemptionPrice <RedPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1427 |
| | **Value** <*Val*> | [1..1] | ± | | 1428 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1428 |

#### 28.4.2.1.3.1.3.52.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

| CodeName | Name | Definition |
|---|---|---|
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.3.52.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.3.52.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.3.52.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 ( value date).

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.1.3.52.5 ValuePeriod <ValPrd>

*Presence:* [1..1]

*Definition:* Period on which the calculation is based.

**ValuePeriod <ValPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1429 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1430 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1430 |

#### 28.4.2.1.3.1.3.52.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.52.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.52.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.3.1.3.52.6 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Clarifies yield irregularities associated with date, for example when it falls on a non-business day.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.3.53 InterestType <IntrstTp>

*Presence:* [0..1]

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Datatype:* "InterestType3Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

#### 28.4.2.1.3.1.3.54 InstrumentStructureType <InstrmStrTp>

*Presence:* [0..1]

*Definition:* Indicates the type of deal for structured finance.

**InstrumentStructureType <InstrmStrTp>** contains one of the following **InstrumentSubStructureType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1431 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1432 |

#### 28.4.2.1.3.1.3.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as an ISO 20022 code.

*Datatype:* "InstrumentSubStructureType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |

| CodeName | Name | Definition |
|---|---|---|
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

#### 28.4.2.1.3.1.3.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.3.55 GlobalType <GblTp>

*Presence:* [0..1]

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

New Global Note (NGN): Form of global certificate which refers to the books and records of the ICSDs to determine the issue outstanding amount (IOA).

Classical Global Note (CGN): Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the issue outstanding amount (IOA).

**GlobalType <GblTp>** contains one of the following **GlobalNote2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1432 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1433 |

#### 28.4.2.1.3.1.3.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Global note expressed as an ISO 20022 code.

*Datatype:* "GlobalNote1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

#### 28.4.2.1.3.1.3.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Global note expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.3.56 PotentialEuroSystemEligibility <PotntlEuroSysElgblty>

*Presence:* [0..1]

*Definition:* Flag to indicate the security is intended to be held in a manner that could allow the Eurosystem eligibility.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.57 Geographics <Geogcs>

*Presence:* [0..1]

*Definition:* Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assets).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.3.58 YieldRange <YldRg>

*Presence:* [0..1]

*Definition:* Range of allowed yield.

**YieldRange <YldRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.3.1.3.59 CouponRange <CpnRg>

*Presence:* [0..1]

*Definition:* Identification of a range of coupon numbers attached to its related financial instrument.

**CouponRange <CpnRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.3.1.3.60 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.3.1.3.61 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

*Presence:* [0..1]

*Definition:* Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.62 AutoReinvestment <AutoRinvstmt>

*Presence:* [0..1]

*Definition:* Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.63 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.3.64 TransactionConditions <TxConds>

*Presence:* [0..1]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TransactionConditions <TxConds>** contains one of the following elements (see "TradeTransactionCondition7Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 28.4.2.1.3.1.3.65 LookBack <LookBck>

*Presence:* [0..1]

*Definition:* Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. For example some options allow exercise based on the underlying asset's optimal value over the look-back period.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.3.66 MaximumSubstitution <MaxSbstitn>

*Presence:* [0..1]

*Definition:* Maximum number of time the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.3.67 MinimumIncrement <MinIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable increments of a security.

**MinimumIncrement <MinIncrmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.1.3.68 MinimumQuantity <MinQty>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable quantity of a security.

**MinimumQuantity <MinQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.1.3.69 Production <Pdctn>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond, particularly an mortgage back security (MBS), issued in a particular year.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.3.70 RestrictedIndicator <RstrctdInd>

*Presence:* [0..1]

*Definition:* Identifies if the securities is restricted or not (as per Rule 144).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.71 PriceFrequency <PricFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

**PriceFrequency <PricFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.3.1.3.72 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Indicates the market sector the security is classified as for example pharmaceuticals, automobile, housing, etc.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.3.73 SubstitutionFrequency <SbstitnFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the maximum number of times collateral can be substituted.

**SubstitutionFrequency <SbstitnFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.1.3.1.3.74 SubstitutionLeft <SbstitnLft>

*Presence:* [0..1]

*Definition:* Number of remaining times the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.3.75 WholePoolIndicator <WhlPoolInd>

*Presence:* [0..1]

*Definition:* Indicates a search criterion when looking to buy a mortgaged backed security that either is [yes] or is not [no] an entire pool.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.1.3.76 PriceSource <PricSrc>

*Presence:* [0..1]

*Definition:* Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec.).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.3.77 PriceRange <PricRg>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond within a particular price range.

**PriceRange <PricRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.1.3.1.4 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Choice between type of derivatives.

**Derivative <Deriv>** contains the following **Derivative4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Future** <*Futr*> | [0..1] | | | 1442 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |
| | **Option** <*Optn*> | [0..1] | | | 1462 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |

#### 28.4.2.1.3.1.4.1 Future <Futr>

*Presence:* [0..1]

*Definition:* Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.

**Future <Futr>** contains the following **Future4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1444 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1444 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1446 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1446 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1447 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1449 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1450 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |

#### 28.4.2.1.3.1.4.1.1 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.3.1.4.1.2 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a Future will have to buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1444 |
| | **Value** <*Val*> | [1..1] | ± | | 1445 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1445 |

#### 28.4.2.1.3.1.4.1.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for |

| CodeName | Name | Definition |
|---|---|---|
| | | example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.1.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |

| CodeName | Name | Definition |
|---|---|---|
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.1.3 FutureDate <FutrDt>

*Presence:* [0..1]

*Definition:* Date on which future contracts settle.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.4.1.4 MinimumSize <MinSz>

*Presence:* [0..1]

*Definition:* Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.5 UnitOfMeasure <UnitOfMeasr>

*Presence:* [0..1]

*Definition:* Used to indicate the measurement unit of the underlying commodity on which the contract is based (for example, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.).

**UnitOfMeasure <UnitOfMeasr>** contains one of the following **UnitOfMeasure7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1447 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1449 |

#### 28.4.2.1.3.1.4.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as an ISO 20022 code.

*Datatype:* "UnitOfMeasure9Code" on page 3315

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |

| CodeName | Name | Definition |
|---|---|---|
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |

| CodeName | Name | Definition |
|---|---|---|
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

#### 28.4.2.1.3.1.4.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.1.6 TimeUnit <TmUnit>

*Presence:* [0..1]

*Definition:* Used to indicate a time unit for the contract (for example days, weeks, months, etc.).

**TimeUnit <TmUnit>** contains one of the following **TimeUnit3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1450 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1450 |

#### 28.4.2.1.3.1.4.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Time unit expressed as an ISO 20022 code.

*Datatype:* "TimeUnit1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

#### 28.4.2.1.3.1.4.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Time unit expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.1.7 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1452 |
| | **Quantity** <*Qty*> | [0..1] | | | 1452 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1452 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1453 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1454 |
| | **Price** <*Pric*> | [0..1] | | | 1454 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1456 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1458 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1460 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1461 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1461 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1462 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1462 |

#### 28.4.2.1.3.1.4.1.7.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.4.1.7.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1452 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1452 |

#### 28.4.2.1.3.1.4.1.7.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.4.1.7.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.7.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1453 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1453 |

#### 28.4.2.1.3.1.4.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.1.3.1.4.1.7.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.1.7.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.7.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.4.1.7.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1454 |
| | **Value** <*Val*> | [1..1] | ± | | 1455 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1455 |

#### 28.4.2.1.3.1.4.1.7.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.1.7.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.1.7.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.1.7.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1456 |
| | **Value** <*Val*> | [1..1] | ± | | 1457 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1457 |

#### 28.4.2.1.3.1.4.1.7.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.1.7.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.1.7.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.1.7.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1458 |
| | **Value** <*Val*> | [1..1] | ± | | 1459 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1459 |

#### 28.4.2.1.3.1.4.1.7.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.1.7.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.1.7.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.1.7.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.7.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.7.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.7.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1461 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1462 |

#### 28.4.2.1.3.1.4.1.7.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.4.1.7.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.1.7.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.4.1.7.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.1.3.1.4.2 Option <Optn>

*Presence:* [0..1]

*Definition:* Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

**Option <Optn>** contains the following **Option15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1466 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1466 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1466 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1468 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1469 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1470 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1470 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1471 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1471 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1472 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1472 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1472 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1473 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1474 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1474 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |

#### 28.4.2.1.3.1.4.2.1 OptionSettlementStyle <OptnSttlmStyle>

*Presence:* [0..1]

*Definition:* Specifies whether the option contract settles at the open or close of the market.

**OptionSettlementStyle <OptnSttlmStyle>** contains one of the following **SettleStyle2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1466 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1466 |

##### 28.4.2.1.3.1.4.2.1.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Settle style expressed as an ISO 20022 code.

*Datatype:* "SettleStyle1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

##### 28.4.2.1.3.1.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settle style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.2.2 ConversionDate <ConvsDt>

*Presence:* [0..1]

*Definition:* Deadline by which a convertible security must be converted according to the terms of the issue.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.1.4.2.3 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Amount of money for which goods, services or assets are offered, sold, or bought.

**StrikePrice <StrkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1467 |
| | **Value** <*Val*> | [1..1] | ± | | 1467 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1468 |

#### 28.4.2.1.3.1.4.2.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.2.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.2.4 MinimumExercisableQuantity <MinExrcblQty>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that must be exercised.

**MinimumExercisableQuantity <MinExrcblQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.1.4.2.5 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1469 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1469 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1469 |

##### 28.4.2.1.3.1.4.2.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.3.1.4.2.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.1.3.1.4.2.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.3.1.4.2.6 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following **OptionStyle1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1470 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1470 |

#### 28.4.2.1.3.1.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style is defined using a code.

*Datatype:* "OptionStyle1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

#### 28.4.2.1.3.1.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 28.4.2.1.3.1.4.2.7 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType8Choice" on page 3047 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

#### 28.4.2.1.3.1.4.2.8 StrikeValue <StrkVal>

*Presence:* [0..1]

*Definition:* Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.4.2.9 StrikeMultiplier <StrkMltplr>

*Presence:* [0..1]

*Definition:* Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.4.2.10 InstrumentAssignmentMethod <InstrmAssgnmtMtd>

*Presence:* [0..1]

*Definition:* Method under which assignment was conducted.

**InstrumentAssignmentMethod <InstrmAssgnmtMtd>** contains one of the following **AssignmentMethod2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1471 |

#### 28.4.2.1.3.1.4.2.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Assignment method expressed as an ISO 20022 code.

*Datatype:* "AssignmentMethod1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

#### 28.4.2.1.3.1.4.2.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Assignment method expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.2.11 VersionNumber <VrsnNb>

*Presence:* [0..1]

*Definition:* Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price).

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.1.4.2.12 ExpiryLocation <XpryLctn>

*Presence:* [0..1]

*Definition:* Financial center where option expires.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 28.4.2.1.3.1.4.2.13 Standardisation <Stdstn>

*Presence:* [0..1]

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

**Standardisation <Stdstn>** contains one of the following **Standardisation3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1472 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |

##### 28.4.2.1.3.1.4.2.13.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Standardisation expressed as an ISO 20022 code.

*Datatype:* "Standardisation1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying |

| CodeName | Name | Definition |
|---|---|---|
| | | instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

#### 28.4.2.1.3.1.4.2.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Standardisation expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.2.14 TradingPartyRole <TradgPtyRole>

*Presence:* [0..1]

*Definition:* Specifies the party which is the buyer or the seller.

**TradingPartyRole <TradgPtyRole>** contains one of the following **OptionParty3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1473 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1473 |

#### 28.4.2.1.3.1.4.2.14.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Option party expressed as an ISO 20022 code.

*Datatype:* "OptionParty1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

#### 28.4.2.1.3.1.4.2.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option party expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.2.15 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.1.3.1.4.2.16 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1476 |
| | **Quantity** <*Qty*> | [0..1] | | | 1476 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1476 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1477 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1478 |
| | **Price** <*Pric*> | [0..1] | | | 1478 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1480 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1482 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1484 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1485 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1485 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1486 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1486 |

#### 28.4.2.1.3.1.4.2.16.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.4.2.16.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1476 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1476 |

#### 28.4.2.1.3.1.4.2.16.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.4.2.16.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.2.16.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1477 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1477 |

#### 28.4.2.1.3.1.4.2.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.1.3.1.4.2.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.1.4.2.16.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.2.16.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.1.4.2.16.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1478 |
| | **Value** <*Val*> | [1..1] | ± | | 1479 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1479 |

#### 28.4.2.1.3.1.4.2.16.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.2.16.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.2.16.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.2.16.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1480 |
| | **Value** <*Val*> | [1..1] | ± | | 1481 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1481 |

#### 28.4.2.1.3.1.4.2.16.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.2.16.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.2.16.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.2.16.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1482 |
| | **Value** <*Val*> | [1..1] | ± | | 1483 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1483 |

#### 28.4.2.1.3.1.4.2.16.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.1.4.2.16.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.1.4.2.16.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.1.4.2.16.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.2.16.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.2.16.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.2.16.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1485 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1486 |

#### 28.4.2.1.3.1.4.2.16.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.1.4.2.16.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.1.4.2.16.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.1.3.1.4.2.16.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.1.3.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..*]

*Definition:* Provides details about the financial instrument attributes of a particular leg.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **CommonFinancialInstrumentAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1495 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1495 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1496 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1496 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1496 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1496 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1496 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1497 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1497 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1497 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1497 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1497 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1497 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1498 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1498 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1498 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1498 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1499 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1499 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1499 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1499 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1499 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1499 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1500 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1500 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1500 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1500 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1502 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1502 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1502 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1502 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1502 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1502 |
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1506 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1506 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1507 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1507 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1507 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1508 |
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1509 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1509 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1509 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1510 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1510 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1510 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1511 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1512 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1512 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1512 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1512 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1513 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1514 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1516 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1516 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1518 |
| | **PutType** <*PutTp*> | [0..1] | | | 1518 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1518 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1518 |
| | **CallType** <*CallTp*> | [0..1] | | | 1519 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1519 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1519 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1519 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1520 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1520 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1520 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1520 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1521 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1521 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1521 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1521 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1522 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1522 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1522 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1523 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1523 |
| | **Class** <*Clss*> | [0..1] | Text | | 1523 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1523 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1523 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1524 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1524 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1524 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1525 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1525 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1526 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1526 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1526 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1526 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1527 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1527 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1528 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1528 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1529 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1529 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1530 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1531 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1532 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1533 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1534 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1534 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1535 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1535 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1535 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1536 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1536 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1536 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1537 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1538 |
| | **Name** <*Nm*> | [1..1] | Text | | 1538 |
| | **Identification** <*Id*> | [0..1] | | | 1538 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1539 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1539 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1540 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1540 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1540 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1540 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1540 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1541 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1541 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1542 |
| | **Name** <*Nm*> | [1..1] | Text | | 1542 |
| | **Identification** <*Id*> | [0..1] | | | 1543 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1543 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1544 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1544 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1544 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1544 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1545 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1545 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1546 |
| | **Name** <*Nm*> | [1..1] | Text | | 1546 |
| | **Identification** <*Id*> | [0..1] | | | 1547 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1547 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1548 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1548 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1548 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1548 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1549 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1549 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1550 |
| | **Name** <*Nm*> | [1..1] | Text | | 1550 |
| | **Identification** <*Id*> | [0..1] | | | 1551 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1551 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1552 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1552 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1552 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1552 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1553 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1553 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1554 |
| | **Name** <*Nm*> | [1..1] | Text | | 1554 |
| | **Identification** <*Id*> | [0..1] | | | 1555 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1555 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1556 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1556 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1556 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1556 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1557 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1557 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1558 |
| | **Name** <*Nm*> | [1..1] | Text | | 1558 |
| | **Identification** <*Id*> | [0..1] | | | 1559 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1559 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1560 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1560 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1560 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1560 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1561 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1561 |

#### 28.4.2.1.3.2.1 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1495 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1496 |

##### 28.4.2.1.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

#### 28.4.2.1.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.2 ISOSecurityLongName <ISOSctyLngNm>

*Presence:* [0..1]

*Definition:* Name of the security.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.1.3.2.3 ISOSecurityShortName <ISOSctyShrtNm>

*Presence:* [0..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.4 NameValidFrom <NmVldFr>

*Presence:* [0..1]

*Definition:* Defines the date since when the name of the security is valid.

**NameValidFrom <NmVldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 28.4.2.1.3.2.5 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.1.3.2.6 CertificateNumber <CertNb>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.7 ContractVersionNumber <CtrctVrsnNb>

*Presence:* [0..1]

*Definition:* Version number assigned to the contract associated with the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.2.8 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

*Datatype:* "Max3NumericText" on page 3328

#### 28.4.2.1.3.2.9 TaxLotNumber <TaxLotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.1.3.2.10 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.1.3.2.11 CoveredIndicator <CvrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative product is covered or not by an underlying financial instrument position.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.2.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following **LegalRestrictions4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1498 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1498 |

#### 28.4.2.1.3.2.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions1Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

#### 28.4.2.1.3.2.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.13 PositionLimit <PosLmt>

*Presence:* [0..1]

*Definition:* Position limits are created for the purpose of maintaining stable and fair markets. Contracts held by one individual investor with different brokers may be combined in order to gauge accurately the level of control held by one party.

Each option and futures contract will have varying position limits.

**PositionLimit <PosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.14 NearTermPositionLimit <NearTermPosLmt>

*Presence:* [0..1]

*Definition:* Near-term position limit for the instrument.

**NearTermPositionLimit <NearTermPosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.15 ListingDate <ListgDt>

*Presence:* [0..1]

*Definition:* Original Date/time at which the security is listed at the specific exchange or trading venue.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.16 RecordDate <RcrdDt>

*Presence:* [0..1]

*Definition:* Date/time at which positions are struck to note which parties are entitled to receive the entitlement to a corporate event or vote at a meeting.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.2.17 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.18 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.3.2.19 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Information allowing the classification of a financial instrument, for example, with its ISO CFI (Classification of Financial Instrument) or product type.

**ClassificationType <ClssfctnTp>** contains the following **ClassificationType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1500 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1500 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1500 |

#### 28.4.2.1.3.2.19.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 28.4.2.1.3.2.19.2 FinancialInstrumentProductTypeCode <FinInstrmPdctTpCd>

*Presence:* [0..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstrumentProductType1Code" on page 3242

#### 28.4.2.1.3.2.19.3 AlternateClassification <AltrnClssfctn>

*Presence:* [0..*]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

### 28.4.2.1.3.2.20 Issuance <Issnc>

*Presence:* [0..1]

*Definition:* Details regarding the issuance of an asset.

**Issuance <Issnc>** contains the following **Issuance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1502 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1502 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1502 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1502 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1502 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1502 |
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1506 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1506 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1507 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1507 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1507 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1508 |
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |

#### 28.4.2.1.3.2.20.1 IssuePlace <IssePlc>

*Presence:* [0..1]

*Definition:* Indicates where the financial instrument was issued.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.3.2.20.2 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.20.3 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.20.4 AnnouncementDate <AnncmntDt>

*Presence:* [0..1]

*Definition:* Date/time, as announced by the issuer, at which the securities will be issued.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.1.3.2.20.5 ISINValidFrom <ISINVldFr>

*Presence:* [0..1]

*Definition:* Defines the date from which the instrument code is valid. This date can be before the actual issue date of an instrument for 'when-issued' securities, but may not be a date in the future for a new security.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.20.6 IssuerOrganisation <IssrOrg>

*Presence:* [0..1]

*Definition:* Legal entity that has the right to issue securities.

**IssuerOrganisation <IssrOrg>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1503 |
| | **Identification** <*Id*> | [0..1] | | | 1503 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1504 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1504 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1505 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1505 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1505 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1505 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1505 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1506 |

#### 28.4.2.1.3.2.20.6.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.2.20.6.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1503 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1504 |

#### 28.4.2.1.3.2.20.6.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.2.20.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.20.6.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.20.6.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.20.6.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.20.6.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.20.6.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.20.6.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.20.6.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.20.6.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.20.6.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.20.7 IssueNominalAmount <IsseNmnlAmt>

*Presence:* [0..1]

*Definition:* Total original amount or quantity published.

**IssueNominalAmount <IsseNmnlAmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.20.8 FullIssuedAmount <FullIssdAmt>

*Presence:* [0..1]

*Definition:* Figure used as a control to verify whether the information provided is correct. It represents the issue size multiplied by the issue price.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.2.20.9 IssueSize <IsseSz>

*Presence:* [0..1]

*Definition:* Represents the total amount/quantity of the proceeds from the sale of all securities in the initial offering. This amount/quantity is known after the new issue is priced.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.2.20.10 IssuePrice <IssePric>

*Presence:* [0..1]

*Definition:* Initial issue price of the asset.

**IssuePrice <IssePric>** contains the following elements (see "PriceValue1" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 28.4.2.1.3.2.20.11 IssuanceDistribution <IssncDstrbtn>

*Presence:* [0..1]

*Definition:* Way in which the issue will be marketed to the primary market, via individual dealers (so called non syndicated distribution) or via a syndicate of managers, underwriters and selling group members (so called syndicated distribution).

**IssuanceDistribution <IssncDstrbtn>** contains one of the following **SecuritiesTransactionType31Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1508 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1508 |

#### 28.4.2.1.3.2.20.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType11Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

#### 28.4.2.1.3.2.20.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.20.12 GoverningLaw <GovngLaw>

*Presence:* [0..*]

*Definition:* Jurisdiction (country, county, state, province, city) of the issue.

**GoverningLaw <GovngLaw>** contains the following **Jurisdiction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | Text | | 1508 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1508 |

#### 28.4.2.1.3.2.20.12.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Specifies the jurisdiction (county, state, province, city).

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.1.3.2.20.12.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Specifies the country.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.21 TradingMarket <TradgMkt>

*Presence:* [0..*]

*Definition:* Market(s) on which the security is traded.

**TradingMarket <TradgMkt>** contains the following **TradingParameters2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1509 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1509 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1510 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1510 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1510 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1511 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1512 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1512 |

#### 28.4.2.1.3.2.21.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS) (MIC - ISO 3166).

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.3.2.21.2 RoundLot <RndLot>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**RoundLot <RndLot>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.21.3 TradeLotSize <TradLotSz>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**TradeLotSize <TradLotSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.21.4 SecondaryPlaceOfListing <ScndryPlcOfListg>

*Presence:* [0..5]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.1.3.2.21.5 MinimumTradedNominalQuantity <MinTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**MinimumTradedNominalQuantity <MinTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1510 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1510 |

##### 28.4.2.1.3.2.21.5.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

##### 28.4.2.1.3.2.21.5.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.2.21.6 MaximumTradedNominalQuantity <MaxTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Maximum number of securities that can be traded.

**MaximumTradedNominalQuantity <MaxTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1511 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1511 |

#### 28.4.2.1.3.2.21.6.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.2.21.6.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.2.21.7 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum or smallest movement (up or down) in the price allowed for the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.1.3.2.21.8 PrimaryPlaceOfListingIdentification <PmryPlcOfListgId>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

### 28.4.2.1.3.2.22 SpreadAndBenchmarkCurve <SprdAndBchmkCrv>

*Presence:* [0..*]

*Definition:* Indicates the spread to benchmark details of an indication of interest.

**SpreadAndBenchmarkCurve <SprdAndBchmkCrv>** contains the following **BenchmarkCurve6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1512 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1513 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1514 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1516 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1516 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1518 |

#### 28.4.2.1.3.2.22.1 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Either a swap spread or spread to benchmark depending upon order type. In case of a spread to benchmark, the price offset is expressed in terms of basis points relative to a benchmark - this can be a positive or a negative spread. In case of a swap spread, the price offset is a target spread for a swap.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.2.22.2 BenchmarkIdentification <BchmkId>

*Presence:* [0..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**BenchmarkIdentification <BchmkId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.1.3.2.22.3 BenchmarkPrice <BchmkPric>

*Presence:* [0..1]

*Definition:* Identifies the price of the benchmark security.

**BenchmarkPrice <BchmkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1514 |
| | **Value** <*Val*> | [1..1] | ± | | 1515 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1515 |

#### 28.4.2.1.3.2.22.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

| CodeName | Name | Definition |
|---|---|---|
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.1.3.2.22.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.1.3.2.22.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |

| CodeName | Name | Definition |
|---|---|---|
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.1.3.2.22.4 BenchmarkCurveCurrency <BchmkCrvCcy>

*Presence:* [0..1]

*Definition:* Identifies the currency used for the benchmark curve.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.1.3.2.22.5 BenchmarkCurveName <BchmkCrvNm>

*Presence:* [0..1]

*Definition:* Identifies the name of the benchmark curve.

**BenchmarkCurveName <BchmkCrvNm>** contains one of the following **BenchmarkCurveName7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1516 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1517 |

#### 28.4.2.1.3.2.22.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as an ISO 20022 code.

*Datatype:* "BenchmarkCurveName1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 |

| CodeName | Name | Definition |
|---|---|---|
| | | years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

#### 28.4.2.1.3.2.22.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.22.6 BenchmarkCurvePoint <BchmkCrvPt>

*Presence:* [0..1]

*Definition:* Identifies a point on a benchmark curve. The point can be stated via a combination of maturity month/year and coupon.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.1.3.2.23 PutType <PutTp>

*Presence:* [0..1]

*Definition:* Represents the type of put.

**PutType <PutTp>** contains one of the following **PutType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1518 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1518 |

#### 28.4.2.1.3.2.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Put type expressed as an ISO 20022 code.

*Datatype:* "PutType1Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

#### 28.4.2.1.3.2.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Put type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.24 CallType <CallTp>

*Presence:* [0..1]

*Definition:* Represents the type of call.

**CallType <CallTp>** contains one of the following **CallType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1519 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1519 |

##### 28.4.2.1.3.2.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Call type expressed as an ISO 20022 code.

*Datatype:* "CallType1Code" on page 3218

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

##### 28.4.2.1.3.2.24.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Call type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.25 FungibleIndicator <FngbInd>

*Presence:* [0..1]

*Definition:* Indicates whether a security is interchangeable, ie, the security is allowed to be replaced by another security, without loss of value.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.2.26 Confidential <Cnfdtl>

*Presence:* [0..1]

*Definition:* Indicates whether the details of the security are to be made available to the market, or kept private between ICSDs and agency network.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.2.27 PrivatePlacement <PrvtPlcmnt>

*Presence:* [0..1]

*Definition:* The sale of securities directly to private persons, institutional investors, or both outside a public offering. Such non-public deals (often without a publicly available prospectus) closing through the ICSDs are placed directly with investors.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.2.28 ConvertibleIndicator <ConvtblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the investor or the issuer has a conversion option.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.1.3.2.29 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.1.3.2.30 ConversionRatioNumerator <ConvsRatioNmrtr>

*Presence:* [0..1]

*Definition:* Number of target securities for the conversion.

**ConversionRatioNumerator <ConvsRatioNmrtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.31 ConversionRatioDenominator <ConvsRatioDnmtr>

*Presence:* [0..1]

*Definition:* Number of held securities for the conversion.

**ConversionRatioDenominator <ConvsRatioDnmtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.32 PrimaryPlaceOfDeposit <PmryPlcOfDpst>

*Presence:* [0..1]

*Definition:* Primary place of deposit.

**PrimaryPlaceOfDeposit <PmryPlcOfDpst>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 28.4.2.1.3.2.33 TradingMethod <TradgMtd>

*Presence:* [0..1]

*Definition:* Indicates whether the notional amount value is to be traded in either an amount or in units.

**TradingMethod <TradgMtd>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1522 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1522 |

#### 28.4.2.1.3.2.33.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.1.3.2.33.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.1.3.2.34 TEFRARule <TEFRARule>

*Presence:* [0..1]

*Definition:* Indicates the TEFRA rule under which the security is issued.

**TEFRARule <TEFRARule>** contains one of the following **TEFRARules3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1523 |

#### 28.4.2.1.3.2.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as an ISO 20022 code.

*Datatype:* "TEFRARules1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

#### 28.4.2.1.3.2.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.35 SerieNumber <SrNb>

*Presence:* [0..1]

*Definition:* Identifies the series number.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.1.3.2.36 Class <Clss>

*Presence:* [0..1]

*Definition:* Identifier that links multiple security classes.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.1.3.2.37 WithholdingTaxRegime <WhldgTaxRgm>

*Presence:* [0..*]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

**WithholdingTaxRegime <WhldgTaxRgm>** contains the following **SecurityWithHoldingTax1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1523 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1524 |

#### 28.4.2.1.3.2.37.1 WithholdingTaxValue <WhldgTaxVal>

*Presence:* [1..1]

*Definition:* Value of the withholding tax as rate, amount or not specified.

**WithholdingTaxValue <WhldgTaxVal>** contains one of the following elements (see "RateAndAmountFormat1Choice" on page 3004 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 28.4.2.1.3.2.37.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Represents the tax authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.38 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

#### 28.4.2.1.3.2.39 InitialPhysicalForm <InitlPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities on the closing date.

**InitialPhysicalForm <InitlPhysForm>** contains one of the following **InitialPhysicalForm4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1525 |

#### 28.4.2.1.3.2.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.1.3.2.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.40 AfterExchangePhysicalForm <AftrXchgPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities after the exchange of the initial certificate issued on the closing date.

**AfterExchangePhysicalForm <AftrXchgPhysForm>** contains one of the following **InitialPhysicalForm3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1525 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1526 |

#### 28.4.2.1.3.2.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm2Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.1.3.2.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.41 CommonSafekeeper <CmonSfkpr>

*Presence:* [0..1]

*Definition:* Entity appointed by the ICSDs to provide safekeeping for securities in new global note (NGN) form.

**CommonSafekeeper <CmonSfkpr>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1526 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1526 |

#### 28.4.2.1.3.2.41.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.2.41.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.42 RedemptionType <RedTp>

*Presence:* [0..1]

*Definition:* Indicates the type of redemption at maturity.

**RedemptionType <RedTp>** contains one of the following **MaturityRedemptionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1527 |

#### 28.4.2.1.3.2.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as an ISO 20022 code.

*Datatype:* "MaturityRedemptionType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

#### 28.4.2.1.3.2.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.43 RedemptionPaymentCurrency <RedPmtCcy>

*Presence:* [0..1]

*Definition:* ISO currency for the payment of the cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.1.3.2.44 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Regulatory restriction(s) linked to the security.

**Restriction <Rstrctn>** contains the following **SecurityRestriction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1529 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1529 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1530 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1531 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1532 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |

#### 28.4.2.1.3.2.44.1 EffectivePeriod <FctvPrd>

*Presence:* [0..1]

*Definition:* Period during which the restriction applies.

**EffectivePeriod <FctvPrd>** contains the following elements (see "DateTimePeriod2" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 28.4.2.1.3.2.44.2 RestrictionType <RstrctnTp>

*Presence:* [0..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**RestrictionType <RstrctnTp>** contains one of the following **SecurityRestrictionType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1530 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1530 |

#### 28.4.2.1.3.2.44.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

*Datatype:* "RestrictionType1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

#### 28.4.2.1.3.2.44.2.2 ProprietaryRestriction <PrtryRstrctn>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**ProprietaryRestriction <PrtryRstrctn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.44.3 LegalRestrictionType <LglRstrctnTp>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictionType <LglRstrctnTp>** contains one of the following **LegalRestrictions5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1530 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1531 |

#### 28.4.2.1.3.2.44.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions2Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a |

| CodeName | Name | Definition |
|---|---|---|
| | | Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

#### 28.4.2.1.3.2.44.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.44.4 InvestorRestrictionType <InvstrRstrctnTp>

*Presence:* [0..*]

*Definition:* Specifies whether the restriction to be applied is relevant for citizen, resident, country.

**InvestorRestrictionType <InvstrRstrctnTp>** contains one of the following **InvestorRestrictionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1531 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |

#### 28.4.2.1.3.2.44.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as an ISO 20022 code.

*Datatype:* "InvestorRestrictionType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |

| CodeName | Name | Definition |
|---|---|---|
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

#### 28.4.2.1.3.2.44.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.44.5 InvestorType <InvstrTp>

*Presence:* [0..*]

*Definition:* Type of investor that is allowed to hold the security.

**InvestorType <InvstrTp>** contains one of the following **InvestorType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1532 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1532 |

#### 28.4.2.1.3.2.44.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor type expressed as an ISO 20022 code.

*Datatype:* "InvestorType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

#### 28.4.2.1.3.2.44.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.45 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.1.3.2.46 SettlementInformation <SttlmInf>

*Presence:* [0..*]

*Definition:* Settlement of the securities in a securities transaction, that is, the instruction to deliver or receive securities, involving the payment of an amount of money or not.

**SettlementInformation <SttlmInf>** contains the following **SettlementInformation17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1534 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1535 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1535 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1535 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1536 |

#### 28.4.2.1.3.2.46.1 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [0..1]

*Definition:* Choice between formats for the quantity of security.

**SecuritiesQuantityType <SctiesQtyTp>** contains one of the following **SettlementUnitType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1534 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1535 |

#### 28.4.2.1.3.2.46.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as an ISO 20022 code.

*Datatype:* "SettlementUnitType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

#### 28.4.2.1.3.2.46.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.46.2 ContractSettlementMonth <CtrctSttlmMnth>

*Presence:* [0..1]

*Definition:* Specifies when the contract (i.e. MBS/TBA) will settle.

*Datatype:* "ISOYearMonth" on page 3330

#### 28.4.2.1.3.2.46.3 MinimumDenomination <MinDnmtn>

*Presence:* [0..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

**MinimumDenomination <MinDnmtn>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.46.4 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [0..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

**MinimumMultipleQuantity <MinMltplQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.46.5 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [0..*]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**DeviatingSettlementUnit <DevtgSttlmUnit>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.1.3.2.47 FinancialInstrumentForm <FinInstrmForm>

*Presence:* [0..1]

*Definition:* Indicates the form of the financial Instrument.

**FinancialInstrumentForm <FinInstrmForm>** contains the following **FinancialInstrumentForm2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1536 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1537 |

#### 28.4.2.1.3.2.47.1 BookingAppearance <BookgApprnc>

*Presence:* [0..1]

*Definition:* Indicates the booking appearance of the financial Instrument.

**BookingAppearance <BookgApprnc>** contains one of the following **Appearance3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1537 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1537 |

#### 28.4.2.1.3.2.47.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Appearance expressed as an ISO 20022 code.

*Datatype:* "Appearance1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

#### 28.4.2.1.3.2.47.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Appearance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.1.3.2.47.2 LegalForm <LglForm>

*Presence:* [0..1]

*Definition:* Specifies the form, ie, ownership, of the security.

**LegalForm <LglForm>** contains one of the following elements (see "FormOfSecurity8Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

#### 28.4.2.1.3.2.48 ContactName <CtctNm>

*Presence:* [0..1]

*Definition:* Details (name, e-mail address and/or telephone number) of the person requesting the allocation of the ISIN used as a point of reference in case further clarifications are required.

**ContactName <CtctNm>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1538 |
| | **Identification** <*Id*> | [0..1] | | | 1538 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1539 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1539 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1540 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1540 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1540 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1540 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1540 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1541 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1541 |

##### 28.4.2.1.3.2.48.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

##### 28.4.2.1.3.2.48.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1539 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1539 |

#### 28.4.2.1.3.2.48.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.2.48.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.48.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.48.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.48.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.48.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.48.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.48.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.48.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.48.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.48.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.49 LeadManager <LeadMgr>

*Presence:* [0..1]

*Definition:* Entity appointed by the issuer to structure and lead the placement of a syndicated issue.

**LeadManager <LeadMgr>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1542 |
| | **Identification** <*Id*> | [0..1] | | | 1543 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1543 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1544 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1544 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1544 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1544 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1544 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1545 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1545 |

##### 28.4.2.1.3.2.49.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.2.49.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1543 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1543 |

#### 28.4.2.1.3.2.49.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.2.49.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.49.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.49.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.49.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.49.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.49.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.49.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.49.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.49.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.49.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.50 PrincipalPayingAgent <PrncplPngAgt>

*Presence:* [0..1]

*Definition:* Main party appointed to distribute payment or securities on behalf of the issuer.

**PrincipalPayingAgent <PrncplPngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1546 |
| | **Identification** <*Id*> | [0..1] | | | 1547 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1547 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1548 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1548 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1548 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1548 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1548 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1549 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1549 |

##### 28.4.2.1.3.2.50.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.2.50.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1547 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1547 |

##### 28.4.2.1.3.2.50.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 28.4.2.1.3.2.50.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.50.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.50.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.50.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.50.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.50.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.50.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.50.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.50.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.50.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.51 PayingAgent <PngAgt>

*Presence:* [0..1]

*Definition:* Additional party appointed to distribute payment or securities on behalf of the issuer.

**PayingAgent <PngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1550 |
| | **Identification** <*Id*> | [0..1] | | | 1551 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1551 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1552 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1552 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1552 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1552 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1552 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1553 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1553 |

##### 28.4.2.1.3.2.51.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.2.51.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1551 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1551 |

#### 28.4.2.1.3.2.51.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.2.51.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.51.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.51.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.51.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.51.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.51.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.51.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.51.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.51.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.51.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.52 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Entity appointed by the relevant clearing system as a depository for instruments issued in global or definitive form. The depository keeps the securities for safekeeping purposes on behalf of the clearing system(s).

**Depository <Dpstry>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1554 |
| | **Identification** <*Id*> | [0..1] | | | 1555 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1555 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1556 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1556 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1556 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1556 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1556 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1557 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1557 |

##### 28.4.2.1.3.2.52.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.2.52.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1555 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1555 |

##### 28.4.2.1.3.2.52.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 28.4.2.1.3.2.52.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.52.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.52.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.52.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.52.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.52.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.52.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.52.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.52.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.52.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.53 UnderlyingRisk <UndrlygRsk>

*Presence:* [0..1]

*Definition:* Entity(ies), asset(s) or security(ies) on which the credit responsibility lies as identified in the documentation.

**UnderlyingRisk <UndrlygRsk>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1558 |
| | **Identification** <*Id*> | [0..1] | | | 1559 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1559 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1560 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1560 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1560 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1560 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1560 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1561 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1561 |

##### 28.4.2.1.3.2.53.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.1.3.2.53.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1559 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1559 |

#### 28.4.2.1.3.2.53.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.1.3.2.53.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.1.3.2.53.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.53.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.53.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.1.3.2.53.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.1.3.2.53.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.53.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.1.3.2.53.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.1.3.2.53.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.2.53.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.1.3.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

### 28.4.2.2 Replace <Rplc>

*Presence:* [1..1]

*Definition:* Request to replace all present data of a security.

**Replace <Rplc>** contains the following **SecurityAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..*] | | | 1578 |
| | **Equity** <*Eqty*> | [0..1] | | | 1586 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1587 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1587 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1587 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1588 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1588 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1588 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1589 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1589 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1590 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1590 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1591 |
| | **Value** <*Val*> | [1..1] | ± | | 1591 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1592 |
| | **Type** <*Tp*> | [0..1] | | | 1592 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1593 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1593 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1593 |
| | **Name** <*Nm*> | [1..1] | Text | | 1594 |
| | **Identification** <*Id*> | [0..1] | | | 1594 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1595 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1596 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1596 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1596 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1596 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1596 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1597 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1597 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1601 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1601 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1602 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1602 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1602 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1602 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1602 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1602 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1603 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1603 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1603 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1603 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1603 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1603 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1603 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1603 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1604 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1604 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1604 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1604 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1604 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1605 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1605 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1605 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1606 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1606 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1606 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1607 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1607 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1607 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1607 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1607 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1608 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1608 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1608 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1609 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1609 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1609 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1609 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1610 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1610 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1610 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1611 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1611 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1611 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1611 |
| | **Value** <*Val*> | [1..1] | Rate | | 1612 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1615 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1617 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1617 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1618 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1618 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1618 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1619 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1620 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1620 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1620 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1621 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1621 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1621 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1621 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1622 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1622 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1622 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1623 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1623 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1623 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1623 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1623 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1623 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1624 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1624 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1624 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1624 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1625 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1625 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1625 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1625 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1625 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1626 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1626 |
| | **Future** <*Futr*> | [0..1] | | | 1630 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1632 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1632 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1634 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1634 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1635 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1637 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1638 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |
| | **Option** <*Optn*> | [0..1] | | | 1650 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1654 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1654 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1654 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1656 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1657 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1658 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1658 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1659 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1659 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1659 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1660 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1660 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1660 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1661 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1662 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1662 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1674 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1683 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1684 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1684 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1684 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1684 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1684 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1685 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1685 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1685 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1685 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1685 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1685 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1686 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1686 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1686 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1686 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1687 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1687 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1687 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1687 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1687 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1687 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1688 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1688 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1688 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1688 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1690 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1690 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1690 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1690 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1690 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1690 |
| | **Name** <*Nm*> | [1..1] | Text | | 1691 |
| | **Identification** <*Id*> | [0..1] | | | 1691 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1692 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1693 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1693 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1693 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1693 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1693 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1694 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1694 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1694 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1695 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1695 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1695 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1696 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1696 |
| | **Identification** <*Id*> | [0..1] | Text | | 1696 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1696 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1697 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1697 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1697 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1698 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1698 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1698 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1698 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1698 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1699 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1699 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1699 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1700 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1700 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1700 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1700 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1701 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1702 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1702 |
| | **Value** <*Val*> | [1..1] | ± | | 1703 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1703 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1704 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1704 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1704 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1705 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1706 |
| | **PutType** <*PutTp*> | [0..1] | | | 1706 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1706 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1706 |
| | **CallType** <*CallTp*> | [0..1] | | | 1707 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1707 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1707 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1707 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1708 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1708 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1708 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1708 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1709 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1709 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1709 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1709 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1710 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1710 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1710 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1710 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1711 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1711 |
| | **Class** <*Clss*> | [0..1] | Text | | 1711 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1711 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1711 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1712 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1712 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1712 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1713 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1714 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1714 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1714 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1714 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1715 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1715 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1715 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1716 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1716 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1717 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1717 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1718 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1718 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1718 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1718 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1719 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1719 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1719 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1720 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1720 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1721 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1722 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1722 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1722 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1723 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1723 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1723 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1723 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1724 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1724 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1724 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1725 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1725 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1725 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1726 |
| | **Name** <*Nm*> | [1..1] | Text | | 1726 |
| | **Identification** <*Id*> | [0..1] | | | 1726 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1727 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1727 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1727 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1727 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1728 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1728 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1728 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1728 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1728 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1729 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1729 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1730 |
| | **Name** <*Nm*> | [1..1] | Text | | 1730 |
| | **Identification** <*Id*> | [0..1] | | | 1731 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1731 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1731 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1731 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1732 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1732 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1732 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1732 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1733 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1733 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1734 |
| | **Name** <*Nm*> | [1..1] | Text | | 1734 |
| | **Identification** <*Id*> | [0..1] | | | 1735 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1735 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1735 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1735 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1736 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1736 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1736 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1736 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1737 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1737 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1738 |
| | **Name** <*Nm*> | [1..1] | Text | | 1738 |
| | **Identification** <*Id*> | [0..1] | | | 1739 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1739 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1739 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1739 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1740 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1740 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1740 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1740 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1741 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1741 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1742 |
| | **Name** <*Nm*> | [1..1] | Text | | 1742 |
| | **Identification** <*Id*> | [0..1] | | | 1743 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1743 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1743 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1743 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1744 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1744 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1744 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1744 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1745 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1745 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1746 |
| | **Name** <*Nm*> | [1..1] | Text | | 1746 |
| | **Identification** <*Id*> | [0..1] | | | 1747 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1747 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1747 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1747 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1748 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1748 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1748 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1748 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1749 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1749 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 1750 |

### 28.4.2.2.1 FinancialInstrumentType <FinInstrmTp>

*Presence:* [0..*]

*Definition:* Provides additional details about the financial instrument.

**FinancialInstrumentType <FinInstrmTp>** contains the following **FinancialInstrument97** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Equity** <*Eqty*> | [0..1] | | | 1586 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1587 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1587 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1587 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1588 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1588 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1588 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1589 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1589 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1590 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1590 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1591 |
| | **Value** <*Val*> | [1..1] | ± | | 1591 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1592 |
| | **Type** <*Tp*> | [0..1] | | | 1592 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1593 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1593 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1593 |
| | **Name** <*Nm*> | [1..1] | Text | | 1594 |
| | **Identification** <*Id*> | [0..1] | | | 1594 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1595 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1596 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1596 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1596 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1596 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1596 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1597 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1597 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1601 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1601 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1602 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1602 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1602 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1602 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1602 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1602 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1603 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1603 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1603 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1603 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1603 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1603 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1603 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1603 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1604 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1604 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1604 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1604 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1604 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1605 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1605 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1605 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1606 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1606 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1606 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1607 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1607 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1607 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1607 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1607 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1608 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1608 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1608 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1609 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1609 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1609 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1609 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1610 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1610 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1610 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1611 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1611 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1611 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1611 |
| | **Value** <*Val*> | [1..1] | Rate | | 1612 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1615 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1617 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1617 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1618 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1618 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1618 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1619 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1620 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1620 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1620 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1621 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1621 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1621 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1621 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1622 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1622 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1622 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1623 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1623 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1623 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1623 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1623 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1623 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1624 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1624 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1624 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1624 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1625 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1625 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1625 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1625 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1625 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1626 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1626 |
| | **Future** <*Futr*> | [0..1] | | | 1630 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1632 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1632 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1634 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1634 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1635 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1637 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1638 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |
| | **Option** <*Optn*> | [0..1] | | | 1650 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1654 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1654 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1654 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1656 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1657 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1658 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1658 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1659 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1659 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1659 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1660 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1660 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1660 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1661 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1662 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1662 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |

#### 28.4.2.2.1.1 Equity <Eqty>

*Presence:* [0..1]

*Definition:* Financial instrument which represents a title of ownership in a company, ie, the shareholder is entitled to a part of the company's profit - usually by payment of a dividend - and to voting rights, if any. Each company issues generally different classes of shares, eg, ordinary or common shares, which have no guaranteed amount of dividend but carry voting rights, or preferred shares, which receive dividends before ordinary shares but have no voting right.

**Equity <Eqty>** contains the following **Equity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1587 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1587 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1587 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1588 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1588 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1588 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1589 |

#### 28.4.2.2.1.1.1 PreferenceToIncome <PrefToIncm>

*Presence:* [1..1]

*Definition:* Indicates the level of priority to claim on income and assets of the company in case of the payment of dividends and in the event of a bankruptcy, for example, ordinary/common stocks, preferred stocks, subordinated debt, etc.

**PreferenceToIncome <PrefToIncm>** contains one of the following **PreferenceToIncome5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1587 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1587 |

##### 28.4.2.2.1.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Preference to income expressed as an ISO 20022 code.

*Datatype:* "PreferenceToIncome1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

##### 28.4.2.2.1.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Preference to income expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.1.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security will no longer exist, for example, redeemable preference shares.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.1.3 NonPaidAmount <NonPdAmt>

*Presence:* [0..1]

*Definition:* Nominal amount which is not paid yet.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.1.4 ParValue <ParVal>

*Presence:* [0..1]

*Definition:* Nominal value of an equity security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.1.5 VotingRightsPerShare <VtngRghtsPerShr>

*Presence:* [0..1]

*Definition:* Number of voting rights per share.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.2 Warrant <Warrt>

*Presence:* [0..1]

*Definition:* Financial instrument that gives the holder the right to purchase shares or bonds at a given price within a specified time.

**Warrant <Warrt>** contains the following **Warrant4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1590 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1590 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1591 |
| | **Value** <*Val*> | [1..1] | ± | | 1591 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1592 |
| | **Type** <*Tp*> | [0..1] | | | 1592 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1593 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1593 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1593 |
| | **Name** <*Nm*> | [1..1] | Text | | 1594 |
| | **Identification** <*Id*> | [0..1] | | | 1594 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1595 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1596 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1596 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1596 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1596 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1596 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1597 |

#### 28.4.2.2.1.2.1 Multiplier <Mltplr>

*Presence:* [0..1]

*Definition:* Specifies the ratio or multiply factor used to convert from contracts to shares.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.2.1.2.2 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a warrant is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1591 |
| | **Value** <*Val*> | [1..1] | ± | | 1591 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1592 |

#### 28.4.2.2.1.2.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.2.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates when a warrant can be exercised.

**Type <Tp>** contains one of the following **WarrantStyle3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1593 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1593 |

#### 28.4.2.2.1.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Warrant style expressed as an ISO 20022 code.

*Datatype:* "WarrantStyle1Code" on page 3319

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

#### 28.4.2.2.1.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Warrant style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 28.4.2.2.1.2.4 WarrantAgent <WarrtAgt>

*Presence:* [0..*]

*Definition:* Entity appointed by the issuer to process the exercising of warrants, sometimes responsible for the issuance of the warrants into the market.

**WarrantAgent <WarrtAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1594 |
| | **Identification** <*Id*> | [0..1] | | | 1594 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1595 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1595 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1596 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1596 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1596 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1596 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1596 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1597 |

#### 28.4.2.2.1.2.4.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.1.2.4.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1594 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1595 |

##### 28.4.2.2.1.2.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.1.2.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.1.2.4.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.2.4.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.1.2.4.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.1.2.4.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.1.2.4.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.2.4.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.2.4.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.1.2.4.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.1.2.4.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 28.4.2.2.1.3 Debt <Debt>

*Presence:* [0..1]

*Definition:* Financial instruments evidencing moneys owed by the issuer to the holder on terms as specified.

*Impacted by:* C11 "NextCallableDateAndCallableIndicatorRule", C13 "PutableDateAndPutableIndicatorRule"

**Debt <Debt>** contains the following **Debt5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1601 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1601 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1602 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1602 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1602 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1602 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1602 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1602 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1603 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1603 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1603 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1603 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1603 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1603 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1603 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1603 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1604 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1604 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1604 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1604 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1604 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1605 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1605 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1605 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1605 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1606 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1606 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1606 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1607 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1607 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1607 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1607 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1607 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1608 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1608 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1608 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1609 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1609 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1609 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1609 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1609 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1610 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1610 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1610 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1610 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1610 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1611 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1611 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1611 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1611 |
| | **Value** <*Val*> | [1..1] | Rate | | 1612 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1615 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1617 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1617 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1618 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1618 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1618 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1619 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1620 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1620 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1620 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1621 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1621 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1621 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1621 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1622 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1622 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1622 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1623 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1623 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1623 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1623 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1623 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1623 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1624 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1624 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1624 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1624 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1625 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1625 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1625 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1625 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1625 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1626 |

**Constraints**

- **NextCallableDateAndCallableIndicatorRule**

  If CallableIndicator is present, then NextCalldate must be present.

- **PutableDateAndPutableIndicatorRule**

  If PutableIndicator is present, then PutableDate must be present.

#### 28.4.2.2.1.3.1 PaymentCurrency <PmtCcy>

*Presence:* [0..1]

*Definition:* Currency of the payment.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.2.1.3.2 FaceAmount <FaceAmt>

*Presence:* [0..1]

*Definition:* Unit value of a debt security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.3.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.2.1.3.4 InterestFixingDate <IntrstFxgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the rate determination is made, also called determination date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.5 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date/time at which a security begins to accrue interest.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.6 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date/time at which the first interest payment is due to holders of the security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.7 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.8 NextCouponDate <NxtCpnDt>

*Presence:* [0..1]

*Definition:* Date of the coupon attached to the physical security.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.9 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.10 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date/time at which the issuer has the right to pay the securitiy prior to maturity.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.11 NextFactorDate <NxtFctrDt>

*Presence:* [0..1]

*Definition:* The date that the current factor will be changed to a new factor.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.12 ExpirationDate <XprtnDt>

*Presence:* [0..1]

*Definition:* Date/time at which an interest bearing security becomes due and assets are to be repaid.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.13 PaymentDirectionIndicator <PmtDrctnInd>

*Presence:* [0..1]

*Definition:* Indicates the direction of payment for asset or mortgage backed securities, ie, whether the repaid capital is distributed (payment direction is down) or capitalized (payment direction is up).

*Datatype:* One of the following values must be used (see "PaymentDirectionIndicator" on page 3323):

- *Meaning When True:* Up
- *Meaning When False:* Down

#### 28.4.2.2.1.3.14 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.15 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the interest rate applicable to the next interest payment period.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.16 OddCouponIndicator <OddCpnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the payment of the coupon (interest) on a bond is off the normal schedule.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.17 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.18 CPProgram <CPPrgm>

*Presence:* [0..1]

*Definition:* The program under which a commercial paper is issued. The values that are most used are:

0 = N/A

1 = 3(a)3

2 = 4(2)

3 = 3(a)4

4 = 3(c)7

5 = 144A

6 = 3(a)2

99 = Other.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.3.19 CPRegistrationType <CPRegnTp>

*Presence:* [0..1]

*Definition:* Registration type of a commercial paper issuance.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.2.1.3.20 InterestAccrualDate <IntrstAcrlDt>

*Presence:* [0..1]

*Definition:* Start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the issue date and the dated date.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.21 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.22 PreFundedIndicator <PreFnddInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.23 EscrowedIndicator <EscrwdInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.24 PerpetualIndicator <PerptlInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security has no maturity date.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.25 SubordinatedIndicator <SubrdntdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is a subordinated security.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.26 ExtendibleIndicator <XtndblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is extendible,eg, repayment may be extended or maturity changed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.27 ExtendiblePeriod <XtndblPrd>

*Presence:* [0..1]

*Definition:* Period during which a date might be extended.

**ExtendiblePeriod <XtndblPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1606 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1606 |

#### 28.4.2.2.1.3.27.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.27.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.27.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.2.1.3.28 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.29 OverAllotmentAmount <OverAlltmtAmt>

*Presence:* [0..1]

*Definition:* Amount for which a security can be overalloted (as in greenshoe option).

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.3.30 OverAllotmentRate <OverAlltmtRate>

*Presence:* [0..1]

*Definition:* Percentage for which a security can be overalloted (as in greenshoe option).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.31 AmortisableIndicator <AmtsblInd>

*Presence:* [0..1]

*Definition:* Indicates whether repayment is made via regular principal and interest payments over time.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.32 InterestCalculationMethod <IntrstClctnMtd>

*Presence:* [0..1]

*Definition:* Calculation method used to calculate interest and/or yield for a bond, for example, street convention.

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.2.1.3.33 CapitalisedInterest <CptlsdIntrst>

*Presence:* [0..1]

*Definition:* Specifies whether the interest amount is capitalised until maturity date or paid out at each interest payment date.

**CapitalisedInterest <CptlsdIntrst>** contains one of the following **DistributionPolicy2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1608 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1608 |

#### 28.4.2.2.1.3.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as an ISO 20022 code.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

#### 28.4.2.2.1.3.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.3.34 ActualDenominationAmount <ActlDnmtnAmt>

*Presence:* [0..*]

*Definition:* Nominal value per security unit.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.3.35 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Identifies the current factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.36 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Identifies the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.37 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Identifies the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.38 Pieces <Pcs>

*Presence:* [0..1]

*Definition:* Number of pieces composing a pool of financial assets.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.39 PoolsMaximum <PlsMax>

*Presence:* [0..1]

*Definition:* Collection of assets by which a security is backed.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.40 PoolsPerMillion <PlsPerMln>

*Presence:* [0..1]

*Definition:* Indicates per million the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.41 PoolsPerLot <PlsPerLot>

*Presence:* [0..1]

*Definition:* Indicates per lot the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.42 PoolsPerTrade <PlsPerTrad>

*Presence:* [0..1]

*Definition:* Indicates per trade the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.43 ConstantPrePaymentPenaltyIndicator <CstPrePmtPnltyInd>

*Presence:* [0..1]

*Definition:* Indicates whether a penalty might be imposed to the borrower of a mortgage in case of prepayments occurring during the lockout period.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.44 LotIdentification <LotId>

*Presence:* [0..1]

*Definition:* Identifies the lot constituting an asset backed or mortgage backed security issue.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.3.45 ConstantPrePaymentYield <CstPrePmtYld>

*Presence:* [0..1]

*Definition:* Measure of prepayment as a yield of the current outstanding loan balance.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.46 WeightedAverageCoupon <WghtdAvrgCpn>

*Presence:* [0..1]

*Definition:* Contains the weighted average coupon of the fixed income instrument (expressed as a percentage).

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.47 WeightedAverageLife <WghtdAvrgLife>

*Presence:* [0..1]

*Definition:* Contains the weighted average life of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.48 WeightedAverageLoan <WghtdAvrgLn>

*Presence:* [0..1]

*Definition:* Contains the weighted average loan of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.49 WeightedAverageMaturity <WghtdAvrgMtrty>

*Presence:* [0..1]

*Definition:* Contains the weighted average maturity of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.3.50 InsuredIndicator <InsrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instrument is backed by any kind of asset or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.51 BankQualifiedIndicator <BkQlfdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is bank qualified (usually applies to loan products).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.52 YieldCalculation <YldClctn>

*Presence:* [0..*]

*Definition:* Rate of return on an investment, based on the price.

**YieldCalculation <YldClctn>** contains the following **YieldCalculation6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Rate | | 1612 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1612 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1615 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1617 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1617 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1618 |

#### 28.4.2.2.1.3.52.1 Value <Val>

*Presence:* [1..1]

*Definition:* Result of the yield calculation.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.52.2 CalculationType <ClctnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of calculation.

**CalculationType <ClctnTp>** contains one of the following **CalculationType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1612 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1615 |

#### 28.4.2.2.1.3.52.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Calculation type expressed as an ISO 20022 code.

*Datatype:* "CalculationType1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |

| CodeName | Name | Definition |
|---|---|---|
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |

| CodeName | Name | Definition |
|---|---|---|
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

#### 28.4.2.2.1.3.52.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Calculation type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.3.52.3 RedemptionPrice <RedPric>

*Presence:* [0..1]

*Definition:* Price to which the yield has been calculated.

**RedemptionPrice <RedPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1615 |
| | **Value** <*Val*> | [1..1] | ± | | 1616 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1616 |

#### 28.4.2.2.1.3.52.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

| CodeName | Name | Definition |
|---|---|---|
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.3.52.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.3.52.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.3.52.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 ( value date).

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.1.3.52.5 ValuePeriod <ValPrd>

*Presence:* [1..1]

*Definition:* Period on which the calculation is based.

**ValuePeriod <ValPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1617 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1618 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1618 |

#### 28.4.2.2.1.3.52.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.52.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.52.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.2.1.3.52.6 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Clarifies yield irregularities associated with date, for example when it falls on a non-business day.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.3.53 InterestType <IntrstTp>

*Presence:* [0..1]

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Datatype:* "InterestType3Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

#### 28.4.2.2.1.3.54 InstrumentStructureType <InstrmStrTp>

*Presence:* [0..1]

*Definition:* Indicates the type of deal for structured finance.

**InstrumentStructureType <InstrmStrTp>** contains one of the following **InstrumentSubStructureType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1619 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1620 |

#### 28.4.2.2.1.3.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as an ISO 20022 code.

*Datatype:* "InstrumentSubStructureType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |

| CodeName | Name | Definition |
|---|---|---|
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

#### 28.4.2.2.1.3.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.3.55 GlobalType <GblTp>

*Presence:* [0..1]

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

New Global Note (NGN): Form of global certificate which refers to the books and records of the ICSDs to determine the issue outstanding amount (IOA).

Classical Global Note (CGN): Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the issue outstanding amount (IOA).

**GlobalType <GblTp>** contains one of the following **GlobalNote2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1620 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1621 |

#### 28.4.2.2.1.3.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Global note expressed as an ISO 20022 code.

*Datatype:* "GlobalNote1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

#### 28.4.2.2.1.3.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Global note expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.3.56 PotentialEuroSystemEligibility <PotntlEuroSysElgblty>

*Presence:* [0..1]

*Definition:* Flag to indicate the security is intended to be held in a manner that could allow the Eurosystem eligibility.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.57 Geographics <Geogcs>

*Presence:* [0..1]

*Definition:* Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assets).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.3.58 YieldRange <YldRg>

*Presence:* [0..1]

*Definition:* Range of allowed yield.

**YieldRange <YldRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.2.1.3.59 CouponRange <CpnRg>

*Presence:* [0..1]

*Definition:* Identification of a range of coupon numbers attached to its related financial instrument.

**CouponRange <CpnRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.2.1.3.60 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.2.1.3.61 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

*Presence:* [0..1]

*Definition:* Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.62 AutoReinvestment <AutoRinvstmt>

*Presence:* [0..1]

*Definition:* Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.63 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.3.64 TransactionConditions <TxConds>

*Presence:* [0..1]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TransactionConditions <TxConds>** contains one of the following elements (see "TradeTransactionCondition7Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 28.4.2.2.1.3.65 LookBack <LookBck>

*Presence:* [0..1]

*Definition:* Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. For example some options allow exercise based on the underlying asset's optimal value over the look-back period.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.3.66 MaximumSubstitution <MaxSbstitn>

*Presence:* [0..1]

*Definition:* Maximum number of time the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.3.67 MinimumIncrement <MinIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable increments of a security.

**MinimumIncrement <MinIncrmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.1.3.68 MinimumQuantity <MinQty>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable quantity of a security.

**MinimumQuantity <MinQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.1.3.69 Production <Pdctn>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond, particularly an mortgage back security (MBS), issued in a particular year.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.3.70 RestrictedIndicator <RstrctdInd>

*Presence:* [0..1]

*Definition:* Identifies if the securities is restricted or not (as per Rule 144).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.71 PriceFrequency <PricFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

**PriceFrequency <PricFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.2.1.3.72 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Indicates the market sector the security is classified as for example pharmaceuticals, automobile, housing, etc.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.3.73 SubstitutionFrequency <SbstitnFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the maximum number of times collateral can be substituted.

**SubstitutionFrequency <SbstitnFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 28.4.2.2.1.3.74 SubstitutionLeft <SbstitnLft>

*Presence:* [0..1]

*Definition:* Number of remaining times the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.3.75 WholePoolIndicator <WhlPoolInd>

*Presence:* [0..1]

*Definition:* Indicates a search criterion when looking to buy a mortgaged backed security that either is [yes] or is not [no] an entire pool.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.1.3.76 PriceSource <PricSrc>

*Presence:* [0..1]

*Definition:* Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec.).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.3.77 PriceRange <PricRg>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond within a particular price range.

**PriceRange <PricRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 28.4.2.2.1.4 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Choice between type of derivatives.

**Derivative <Deriv>** contains the following **Derivative4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Future** <*Futr*> | [0..1] | | | 1630 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1632 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1632 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1634 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1634 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1635 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1637 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1638 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |
| | **Option** <*Optn*> | [0..1] | | | 1650 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1654 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1654 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1654 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1656 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1657 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1658 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1658 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1659 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1659 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1659 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1660 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1660 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1660 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1661 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1662 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1662 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |

#### 28.4.2.2.1.4.1 Future <Futr>

*Presence:* [0..1]

*Definition:* Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.

**Future <Futr>** contains the following **Future4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1632 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1632 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1634 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1634 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1635 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1637 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1638 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |

#### 28.4.2.2.1.4.1.1 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.2.1.4.1.2 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a Future will have to buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1632 |
| | **Value** <*Val*> | [1..1] | ± | | 1633 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1633 |

#### 28.4.2.2.1.4.1.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for |

| CodeName | Name | Definition |
|---|---|---|
| | | example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.1.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |

| CodeName | Name | Definition |
|---|---|---|
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.1.3 FutureDate <FutrDt>

*Presence:* [0..1]

*Definition:* Date on which future contracts settle.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.4.1.4 MinimumSize <MinSz>

*Presence:* [0..1]

*Definition:* Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.5 UnitOfMeasure <UnitOfMeasr>

*Presence:* [0..1]

*Definition:* Used to indicate the measurement unit of the underlying commodity on which the contract is based (for example, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.).

**UnitOfMeasure <UnitOfMeasr>** contains one of the following **UnitOfMeasure7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1635 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1637 |

#### 28.4.2.2.1.4.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as an ISO 20022 code.

*Datatype:* "UnitOfMeasure9Code" on page 3315

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |

| CodeName | Name | Definition |
|---|---|---|
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |

| CodeName | Name | Definition |
|---|---|---|
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

#### 28.4.2.2.1.4.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.1.6 TimeUnit <TmUnit>

*Presence:* [0..1]

*Definition:* Used to indicate a time unit for the contract (for example days, weeks, months, etc.).

**TimeUnit <TmUnit>** contains one of the following **TimeUnit3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1638 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1638 |

#### 28.4.2.2.1.4.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Time unit expressed as an ISO 20022 code.

*Datatype:* "TimeUnit1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

#### 28.4.2.2.1.4.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Time unit expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.1.7 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1640 |
| | **Quantity** <*Qty*> | [0..1] | | | 1640 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1640 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1641 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1642 |
| | **Price** <*Pric*> | [0..1] | | | 1642 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1644 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1646 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1648 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1649 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1649 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1650 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1650 |

#### 28.4.2.2.1.4.1.7.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.4.1.7.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1640 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1640 |

#### 28.4.2.2.1.4.1.7.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.4.1.7.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.7.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1641 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1641 |

#### 28.4.2.2.1.4.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.2.1.4.1.7.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.1.7.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.7.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.4.1.7.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1642 |
| | **Value** <*Val*> | [1..1] | ± | | 1643 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1643 |

#### 28.4.2.2.1.4.1.7.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.1.7.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.1.7.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.1.7.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1644 |
| | **Value** <*Val*> | [1..1] | ± | | 1645 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1645 |

#### 28.4.2.2.1.4.1.7.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.1.7.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.1.7.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.1.7.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1646 |
| | **Value** <*Val*> | [1..1] | ± | | 1647 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1647 |

#### 28.4.2.2.1.4.1.7.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.1.7.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.1.7.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.1.7.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.7.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.7.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.7.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1649 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1650 |

#### 28.4.2.2.1.4.1.7.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.4.1.7.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.1.7.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.4.1.7.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.2.1.4.2 Option <Optn>

*Presence:* [0..1]

*Definition:* Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

**Option <Optn>** contains the following **Option15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1654 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1654 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1654 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1656 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1657 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1658 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1658 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1659 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1659 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1659 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1660 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1660 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1660 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1661 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1662 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1662 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |

#### 28.4.2.2.1.4.2.1 OptionSettlementStyle <OptnSttlmStyle>

*Presence:* [0..1]

*Definition:* Specifies whether the option contract settles at the open or close of the market.

**OptionSettlementStyle <OptnSttlmStyle>** contains one of the following **SettleStyle2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1654 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1654 |

##### 28.4.2.2.1.4.2.1.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Settle style expressed as an ISO 20022 code.

*Datatype:* "SettleStyle1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

##### 28.4.2.2.1.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settle style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.2.2 ConversionDate <ConvsDt>

*Presence:* [0..1]

*Definition:* Deadline by which a convertible security must be converted according to the terms of the issue.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.1.4.2.3 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Amount of money for which goods, services or assets are offered, sold, or bought.

**StrikePrice <StrkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1655 |
| | **Value** <*Val*> | [1..1] | ± | | 1655 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1656 |

#### 28.4.2.2.1.4.2.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.2.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.2.4 MinimumExercisableQuantity <MinExrcblQty>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that must be exercised.

**MinimumExercisableQuantity <MinExrcblQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.1.4.2.5 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1657 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1657 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1657 |

##### 28.4.2.2.1.4.2.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.2.1.4.2.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 28.4.2.2.1.4.2.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.2.1.4.2.6 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following **OptionStyle1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1658 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1658 |

#### 28.4.2.2.1.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style is defined using a code.

*Datatype:* "OptionStyle1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

#### 28.4.2.2.1.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 28.4.2.2.1.4.2.7 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType8Choice" on page 3047 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

#### 28.4.2.2.1.4.2.8 StrikeValue <StrkVal>

*Presence:* [0..1]

*Definition:* Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.4.2.9 StrikeMultiplier <StrkMltplr>

*Presence:* [0..1]

*Definition:* Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.4.2.10 InstrumentAssignmentMethod <InstrmAssgnmtMtd>

*Presence:* [0..1]

*Definition:* Method under which assignment was conducted.

**InstrumentAssignmentMethod <InstrmAssgnmtMtd>** contains one of the following **AssignmentMethod2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1659 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1659 |

##### 28.4.2.2.1.4.2.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Assignment method expressed as an ISO 20022 code.

*Datatype:* "AssignmentMethod1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

##### 28.4.2.2.1.4.2.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Assignment method expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.2.11 VersionNumber <VrsnNb>

*Presence:* [0..1]

*Definition:* Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price).

*Datatype:* "Number" on page 3324

#### 28.4.2.2.1.4.2.12 ExpiryLocation <XpryLctn>

*Presence:* [0..1]

*Definition:* Financial center where option expires.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 28.4.2.2.1.4.2.13 Standardisation <Stdstn>

*Presence:* [0..1]

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

**Standardisation <Stdstn>** contains one of the following **Standardisation3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1660 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |

#### 28.4.2.2.1.4.2.13.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Standardisation expressed as an ISO 20022 code.

*Datatype:* "Standardisation1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying |

| CodeName | Name | Definition |
|---|---|---|
| | | instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

#### 28.4.2.2.1.4.2.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Standardisation expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.2.14 TradingPartyRole <TradgPtyRole>

*Presence:* [0..1]

*Definition:* Specifies the party which is the buyer or the seller.

**TradingPartyRole <TradgPtyRole>** contains one of the following **OptionParty3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1661 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1661 |

#### 28.4.2.2.1.4.2.14.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Option party expressed as an ISO 20022 code.

*Datatype:* "OptionParty1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

#### 28.4.2.2.1.4.2.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option party expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.2.15 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 28.4.2.2.1.4.2.16 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1664 |
| | **Quantity** <*Qty*> | [0..1] | | | 1664 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1664 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1665 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1666 |
| | **Price** <*Pric*> | [0..1] | | | 1666 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1668 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1670 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1672 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1673 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1673 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1674 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1674 |

#### 28.4.2.2.1.4.2.16.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.4.2.16.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1664 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1664 |

#### 28.4.2.2.1.4.2.16.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.4.2.16.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.2.16.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1665 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1665 |

#### 28.4.2.2.1.4.2.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 28.4.2.2.1.4.2.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.1.4.2.16.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.2.16.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.1.4.2.16.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1666 |
| | **Value** <*Val*> | [1..1] | ± | | 1667 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1667 |

#### 28.4.2.2.1.4.2.16.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.2.16.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.2.16.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.2.16.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1668 |
| | **Value** <*Val*> | [1..1] | ± | | 1669 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1669 |

#### 28.4.2.2.1.4.2.16.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.2.16.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.2.16.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.2.16.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1670 |
| | **Value** <*Val*> | [1..1] | ± | | 1671 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1671 |

#### 28.4.2.2.1.4.2.16.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.1.4.2.16.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.1.4.2.16.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.1.4.2.16.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.2.16.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.2.16.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.2.16.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1673 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1674 |

#### 28.4.2.2.1.4.2.16.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.1.4.2.16.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.1.4.2.16.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 28.4.2.2.1.4.2.16.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.2.2 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..*]

*Definition:* Provides details about the financial instrument attributes of a particular leg.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **CommonFinancialInstrumentAttributes12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1683 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1683 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1684 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [0..1] | Text | | 1684 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [0..1] | Text | | 1684 |
| | **NameValidFrom** <*NmVldFr*> | [0..1] | ± | | 1684 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1684 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1685 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1685 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1685 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1685 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1685 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1685 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1686 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1686 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1686 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1686 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1687 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1687 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1687 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1687 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1687 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1687 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1688 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1688 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1688 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1688 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1690 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1690 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1690 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1690 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1690 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1690 |
| | **Name** <*Nm*> | [1..1] | Text | | 1691 |
| | **Identification** <*Id*> | [0..1] | | | 1691 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1692 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1693 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1693 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1693 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1693 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1693 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1694 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1694 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1694 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1695 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1695 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1695 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1696 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1696 |
| | **Identification** <*Id*> | [0..1] | Text | | 1696 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1696 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1697 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1697 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1697 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1698 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1698 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1698 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1698 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1698 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1699 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1699 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1699 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1700 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1700 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1700 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1700 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1701 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1702 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1702 |
| | **Value** <*Val*> | [1..1] | ± | | 1703 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1703 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1704 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1704 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1704 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1705 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1706 |
| | **PutType** <*PutTp*> | [0..1] | | | 1706 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1706 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1706 |
| | **CallType** <*CallTp*> | [0..1] | | | 1707 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1707 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1707 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1707 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1708 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1708 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1708 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1708 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1709 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1709 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1709 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1709 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1710 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1710 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1710 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1710 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1711 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1711 |
| | **Class** <*Clss*> | [0..1] | Text | | 1711 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1711 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1711 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1712 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1712 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1712 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1713 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1713 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1714 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1714 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1714 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1714 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1715 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1715 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1715 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1716 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1716 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1717 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1717 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1718 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1718 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1718 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1718 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1719 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1719 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1719 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1720 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1720 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1721 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 1722 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1722 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1722 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1723 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1723 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1723 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1723 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1724 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 1724 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1724 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1725 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1725 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1725 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 1726 |
| | **Name** <*Nm*> | [1..1] | Text | | 1726 |
| | **Identification** <*Id*> | [0..1] | | | 1726 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1727 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1727 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1727 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1727 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1728 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1728 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1728 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1728 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1728 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1729 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1729 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 1730 |
| | **Name** <*Nm*> | [1..1] | Text | | 1730 |
| | **Identification** <*Id*> | [0..1] | | | 1731 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1731 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1731 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1731 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1732 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1732 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1732 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1732 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1733 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1733 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 1734 |
| | **Name** <*Nm*> | [1..1] | Text | | 1734 |
| | **Identification** <*Id*> | [0..1] | | | 1735 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1735 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1735 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1735 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1736 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1736 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1736 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1736 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1737 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1737 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 1738 |
| | **Name** <*Nm*> | [1..1] | Text | | 1738 |
| | **Identification** <*Id*> | [0..1] | | | 1739 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1739 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1739 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1739 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1740 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1740 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1740 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1740 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1741 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1741 |
| | **Depository** <*Dpstry*> | [0..1] | | | 1742 |
| | **Name** <*Nm*> | [1..1] | Text | | 1742 |
| | **Identification** <*Id*> | [0..1] | | | 1743 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1743 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1743 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1743 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1744 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1744 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1744 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1744 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1745 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1745 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 1746 |
| | **Name** <*Nm*> | [1..1] | Text | | 1746 |
| | **Identification** <*Id*> | [0..1] | | | 1747 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1747 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1747 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1747 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1748 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1748 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1748 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1748 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1749 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1749 |

#### 28.4.2.2.2.1 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1683 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1684 |

##### 28.4.2.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

#### 28.4.2.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.2 ISOSecurityLongName <ISOSctyLngNm>

*Presence:* [0..1]

*Definition:* Name of the security.

*Datatype:* "Max350Text" on page 3328

#### 28.4.2.2.2.3 ISOSecurityShortName <ISOSctyShrtNm>

*Presence:* [0..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.4 NameValidFrom <NmVldFr>

*Presence:* [0..1]

*Definition:* Defines the date since when the name of the security is valid.

**NameValidFrom <NmVldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 28.4.2.2.2.5 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.2.2.6 CertificateNumber <CertNb>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.7 ContractVersionNumber <CtrctVrsnNb>

*Presence:* [0..1]

*Definition:* Version number assigned to the contract associated with the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.2.8 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

*Datatype:* "Max3NumericText" on page 3328

#### 28.4.2.2.2.9 TaxLotNumber <TaxLotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.2.2.10 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

*Datatype:* "Max15NumericText" on page 3326

#### 28.4.2.2.2.11 CoveredIndicator <CvrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative product is covered or not by an underlying financial instrument position.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.2.12 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following **LegalRestrictions4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1686 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1686 |

#### 28.4.2.2.2.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions1Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

#### 28.4.2.2.2.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.13 PositionLimit <PosLmt>

*Presence:* [0..1]

*Definition:* Position limits are created for the purpose of maintaining stable and fair markets. Contracts held by one individual investor with different brokers may be combined in order to gauge accurately the level of control held by one party.

Each option and futures contract will have varying position limits.

**PositionLimit <PosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.14 NearTermPositionLimit <NearTermPosLmt>

*Presence:* [0..1]

*Definition:* Near-term position limit for the instrument.

**NearTermPositionLimit <NearTermPosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.15 ListingDate <ListgDt>

*Presence:* [0..1]

*Definition:* Original Date/time at which the security is listed at the specific exchange or trading venue.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.16 RecordDate <RcrdDt>

*Presence:* [0..1]

*Definition:* Date/time at which positions are struck to note which parties are entitled to receive the entitlement to a corporate event or vote at a meeting.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.2.17 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.18 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.2.2.19 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Information allowing the classification of a financial instrument, for example, with its ISO CFI (Classification of Financial Instrument) or product type.

**ClassificationType <ClssfctnTp>** contains the following **ClassificationType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1688 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1688 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1688 |

#### 28.4.2.2.2.19.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 28.4.2.2.2.19.2 FinancialInstrumentProductTypeCode <FinInstrmPdctTpCd>

*Presence:* [0..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstrumentProductType1Code" on page 3242

#### 28.4.2.2.2.19.3 AlternateClassification <AltrnClssfctn>

*Presence:* [0..*]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

### 28.4.2.2.2.20 Issuance <Issnc>

*Presence:* [0..1]

*Definition:* Details regarding the issuance of an asset.

**Issuance <Issnc>** contains the following **Issuance5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1690 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1690 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1690 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1690 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 1690 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1690 |
| | **Name** <*Nm*> | [1..1] | Text | | 1691 |
| | **Identification** <*Id*> | [0..1] | | | 1691 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1692 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1693 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1693 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1693 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1693 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1693 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1694 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1694 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1694 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1695 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1695 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1695 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1696 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1696 |
| | **Identification** <*Id*> | [0..1] | Text | | 1696 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1696 |

#### 28.4.2.2.2.20.1 IssuePlace <IssePlc>

*Presence:* [0..1]

*Definition:* Indicates where the financial instrument was issued.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.2.2.20.2 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.20.3 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.20.4 AnnouncementDate <AnncmntDt>

*Presence:* [0..1]

*Definition:* Date/time, as announced by the issuer, at which the securities will be issued.

*Datatype:* "ISODateTime" on page 3320

#### 28.4.2.2.2.20.5 ISINValidFrom <ISINVldFr>

*Presence:* [0..1]

*Definition:* Defines the date from which the instrument code is valid. This date can be before the actual issue date of an instrument for 'when-issued' securities, but may not be a date in the future for a new security.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.20.6 IssuerOrganisation <IssrOrg>

*Presence:* [0..1]

*Definition:* Legal entity that has the right to issue securities.

**IssuerOrganisation <IssrOrg>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1691 |
| | **Identification** <*Id*> | [0..1] | | | 1691 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1692 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1692 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1693 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1693 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1693 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1693 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1693 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1694 |

#### 28.4.2.2.2.20.6.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.2.20.6.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1691 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1692 |

##### 28.4.2.2.2.20.6.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.20.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.20.6.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.20.6.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.20.6.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.20.6.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.20.6.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.20.6.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.20.6.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.20.6.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.20.6.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.20.7 IssueNominalAmount <IsseNmnlAmt>

*Presence:* [0..1]

*Definition:* Total original amount or quantity published.

**IssueNominalAmount <IsseNmnlAmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.20.8 FullIssuedAmount <FullIssdAmt>

*Presence:* [0..1]

*Definition:* Figure used as a control to verify whether the information provided is correct. It represents the issue size multiplied by the issue price.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.2.20.9 IssueSize <IsseSz>

*Presence:* [0..1]

*Definition:* Represents the total amount/quantity of the proceeds from the sale of all securities in the initial offering. This amount/quantity is known after the new issue is priced.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.2.20.10 IssuePrice <IssePric>

*Presence:* [0..1]

*Definition:* Initial issue price of the asset.

**IssuePrice <IssePric>** contains the following elements (see "PriceValue1" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 28.4.2.2.2.20.11 IssuanceDistribution <IssncDstrbtn>

*Presence:* [0..1]

*Definition:* Way in which the issue will be marketed to the primary market, via individual dealers (so called non syndicated distribution) or via a syndicate of managers, underwriters and selling group members (so called syndicated distribution).

**IssuanceDistribution <IssncDstrbtn>** contains one of the following **SecuritiesTransactionType31Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1696 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1696 |

#### 28.4.2.2.2.20.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType11Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

#### 28.4.2.2.2.20.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.20.12 GoverningLaw <GovngLaw>

*Presence:* [0..*]

*Definition:* Jurisdiction (country, county, state, province, city) of the issue.

**GoverningLaw <GovngLaw>** contains the following **Jurisdiction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | Text | | 1696 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1696 |

#### 28.4.2.2.2.20.12.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Specifies the jurisdiction (county, state, province, city).

*Datatype:* "Max70Text" on page 3329

#### 28.4.2.2.2.20.12.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Specifies the country.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.21 TradingMarket <TradgMkt>

*Presence:* [0..*]

*Definition:* Market(s) on which the security is traded.

**TradingMarket <TradgMkt>** contains the following **TradingParameters2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1697 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1697 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1698 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1698 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1698 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1698 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1698 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1699 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1699 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1699 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1700 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1700 |

#### 28.4.2.2.2.21.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS) (MIC - ISO 3166).

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.2.2.21.2 RoundLot <RndLot>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**RoundLot <RndLot>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.21.3 TradeLotSize <TradLotSz>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**TradeLotSize <TradLotSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.21.4 SecondaryPlaceOfListing <ScndryPlcOfListg>

*Presence:* [0..5]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.2.2.21.5 MinimumTradedNominalQuantity <MinTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**MinimumTradedNominalQuantity <MinTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1698 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1698 |

##### 28.4.2.2.2.21.5.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

##### 28.4.2.2.2.21.5.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.2.21.6 MaximumTradedNominalQuantity <MaxTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Maximum number of securities that can be traded.

**MaximumTradedNominalQuantity <MaxTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1699 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1699 |

#### 28.4.2.2.2.21.6.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.2.21.6.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 28.4.2.2.2.21.7 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum or smallest movement (up or down) in the price allowed for the security.

*Datatype:* "Number" on page 3324

#### 28.4.2.2.2.21.8 PrimaryPlaceOfListingIdentification <PmryPlcOfListgId>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 28.4.2.2.2.22 SpreadAndBenchmarkCurve <SprdAndBchmkCrv>

*Presence:* [0..*]

*Definition:* Indicates the spread to benchmark details of an indication of interest.

**SpreadAndBenchmarkCurve <SprdAndBchmkCrv>** contains the following **BenchmarkCurve6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1700 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1701 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1702 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1702 |
| | **Value** <*Val*> | [1..1] | ± | | 1703 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1703 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1704 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1704 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1704 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1705 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1706 |

#### 28.4.2.2.2.22.1 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Either a swap spread or spread to benchmark depending upon order type. In case of a spread to benchmark, the price offset is expressed in terms of basis points relative to a benchmark - this can be a positive or a negative spread. In case of a swap spread, the price offset is a target spread for a swap.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.2.22.2 BenchmarkIdentification <BchmkId>

*Presence:* [0..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**BenchmarkIdentification <BchmkId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.2.2.22.3 BenchmarkPrice <BchmkPric>

*Presence:* [0..1]

*Definition:* Identifies the price of the benchmark security.

**BenchmarkPrice <BchmkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1702 |
| | **Value** <*Val*> | [1..1] | ± | | 1703 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1703 |

#### 28.4.2.2.2.22.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

| CodeName | Name | Definition |
|---|---|---|
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 28.4.2.2.2.22.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 28.4.2.2.2.22.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |

| CodeName | Name | Definition |
|---|---|---|
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 28.4.2.2.2.22.4 BenchmarkCurveCurrency <BchmkCrvCcy>

*Presence:* [0..1]

*Definition:* Identifies the currency used for the benchmark curve.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 28.4.2.2.2.22.5 BenchmarkCurveName <BchmkCrvNm>

*Presence:* [0..1]

*Definition:* Identifies the name of the benchmark curve.

**BenchmarkCurveName <BchmkCrvNm>** contains one of the following **BenchmarkCurveName7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1704 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1705 |

#### 28.4.2.2.2.22.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as an ISO 20022 code.

*Datatype:* "BenchmarkCurveName1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 |

| CodeName | Name | Definition |
|---|---|---|
| | | years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

#### 28.4.2.2.2.22.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.22.6 BenchmarkCurvePoint <BchmkCrvPt>

*Presence:* [0..1]

*Definition:* Identifies a point on a benchmark curve. The point can be stated via a combination of maturity month/year and coupon.

*Datatype:* "Max256Text" on page 3327

#### 28.4.2.2.2.23 PutType <PutTp>

*Presence:* [0..1]

*Definition:* Represents the type of put.

**PutType <PutTp>** contains one of the following **PutType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1706 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1706 |

#### 28.4.2.2.2.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Put type expressed as an ISO 20022 code.

*Datatype:* "PutType1Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

#### 28.4.2.2.2.23.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Put type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.24 CallType <CallTp>

*Presence:* [0..1]

*Definition:* Represents the type of call.

**CallType <CallTp>** contains one of the following **CallType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1707 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1707 |

##### 28.4.2.2.2.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Call type expressed as an ISO 20022 code.

*Datatype:* "CallType1Code" on page 3218

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

##### 28.4.2.2.2.24.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Call type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.25 FungibleIndicator <FngbInd>

*Presence:* [0..1]

*Definition:* Indicates whether a security is interchangeable, ie, the security is allowed to be replaced by another security, without loss of value.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.2.26 Confidential <Cnfdtl>

*Presence:* [0..1]

*Definition:* Indicates whether the details of the security are to be made available to the market, or kept private between ICSDs and agency network.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.2.27 PrivatePlacement <PrvtPlcmnt>

*Presence:* [0..1]

*Definition:* The sale of securities directly to private persons, institutional investors, or both outside a public offering. Such non-public deals (often without a publicly available prospectus) closing through the ICSDs are placed directly with investors.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.2.28 ConvertibleIndicator <ConvtblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the investor or the issuer has a conversion option.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 28.4.2.2.2.29 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 28.4.2.2.2.30 ConversionRatioNumerator <ConvsRatioNmrtr>

*Presence:* [0..1]

*Definition:* Number of target securities for the conversion.

**ConversionRatioNumerator <ConvsRatioNmrtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.31 ConversionRatioDenominator <ConvsRatioDnmtr>

*Presence:* [0..1]

*Definition:* Number of held securities for the conversion.

**ConversionRatioDenominator <ConvsRatioDnmtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.32 PrimaryPlaceOfDeposit <PmryPlcOfDpst>

*Presence:* [0..1]

*Definition:* Primary place of deposit.

**PrimaryPlaceOfDeposit <PmryPlcOfDpst>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 28.4.2.2.2.33 TradingMethod <TradgMtd>

*Presence:* [0..1]

*Definition:* Indicates whether the notional amount value is to be traded in either an amount or in units.

**TradingMethod <TradgMtd>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1710 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1710 |

#### 28.4.2.2.2.33.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 28.4.2.2.2.33.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 28.4.2.2.2.34 TEFRARule <TEFRARule>

*Presence:* [0..1]

*Definition:* Indicates the TEFRA rule under which the security is issued.

**TEFRARule <TEFRARule>** contains one of the following **TEFRARules3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1710 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1711 |

#### 28.4.2.2.2.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as an ISO 20022 code.

*Datatype:* "TEFRARules1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

#### 28.4.2.2.2.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.35 SerieNumber <SrNb>

*Presence:* [0..1]

*Definition:* Identifies the series number.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.2.2.36 Class <Clss>

*Presence:* [0..1]

*Definition:* Identifier that links multiple security classes.

*Datatype:* "Max16Text" on page 3326

#### 28.4.2.2.2.37 WithholdingTaxRegime <WhldgTaxRgm>

*Presence:* [0..*]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

**WithholdingTaxRegime <WhldgTaxRgm>** contains the following **SecurityWithHoldingTax1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1711 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1712 |

#### 28.4.2.2.2.37.1 WithholdingTaxValue <WhldgTaxVal>

*Presence:* [1..1]

*Definition:* Value of the withholding tax as rate, amount or not specified.

**WithholdingTaxValue <WhldgTaxVal>** contains one of the following elements (see "RateAndAmountFormat1Choice" on page 3004 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 28.4.2.2.2.37.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Represents the tax authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.38 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

#### 28.4.2.2.2.39 InitialPhysicalForm <InitlPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities on the closing date.

**InitialPhysicalForm <InitlPhysForm>** contains one of the following **InitialPhysicalForm4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1713 |

#### 28.4.2.2.2.39.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.2.2.39.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.40 AfterExchangePhysicalForm <AftrXchgPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities after the exchange of the initial certificate issued on the closing date.

**AfterExchangePhysicalForm <AftrXchgPhysForm>** contains one of the following **InitialPhysicalForm3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1713 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1714 |

#### 28.4.2.2.2.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm2Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 28.4.2.2.2.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.41 CommonSafekeeper <CmonSfkpr>

*Presence:* [0..1]

*Definition:* Entity appointed by the ICSDs to provide safekeeping for securities in new global note (NGN) form.

**CommonSafekeeper <CmonSfkpr>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1714 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1714 |

#### 28.4.2.2.2.41.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.41.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.42 RedemptionType <RedTp>

*Presence:* [0..1]

*Definition:* Indicates the type of redemption at maturity.

**RedemptionType <RedTp>** contains one of the following **MaturityRedemptionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1715 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1715 |

##### 28.4.2.2.2.42.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as an ISO 20022 code.

*Datatype:* "MaturityRedemptionType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

##### 28.4.2.2.2.42.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.43 RedemptionPaymentCurrency <RedPmtCcy>

*Presence:* [0..1]

*Definition:* ISO currency for the payment of the cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 28.4.2.2.2.44 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Regulatory restriction(s) linked to the security.

**Restriction <Rstrctn>** contains the following **SecurityRestriction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1717 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1717 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1718 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1718 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1718 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1718 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1719 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1719 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1719 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1720 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1720 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |

#### 28.4.2.2.2.44.1 EffectivePeriod <FctvPrd>

*Presence:* [0..1]

*Definition:* Period during which the restriction applies.

**EffectivePeriod <FctvPrd>** contains the following elements (see "DateTimePeriod2" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 28.4.2.2.2.44.2 RestrictionType <RstrctnTp>

*Presence:* [0..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**RestrictionType <RstrctnTp>** contains one of the following **SecurityRestrictionType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1718 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1718 |

#### 28.4.2.2.2.44.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

*Datatype:* "RestrictionType1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

#### 28.4.2.2.2.44.2.2 ProprietaryRestriction <PrtryRstrctn>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**ProprietaryRestriction <PrtryRstrctn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.44.3 LegalRestrictionType <LglRstrctnTp>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictionType <LglRstrctnTp>** contains one of the following **LegalRestrictions5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1718 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1719 |

#### 28.4.2.2.2.44.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions2Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a |

| CodeName | Name | Definition |
|---|---|---|
| | | Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

#### 28.4.2.2.2.44.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.44.4 InvestorRestrictionType <InvstrRstrctnTp>

*Presence:* [0..*]

*Definition:* Specifies whether the restriction to be applied is relevant for citizen, resident, country.

**InvestorRestrictionType <InvstrRstrctnTp>** contains one of the following **InvestorRestrictionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1719 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |

#### 28.4.2.2.2.44.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as an ISO 20022 code.

*Datatype:* "InvestorRestrictionType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |

| CodeName | Name | Definition |
|---|---|---|
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

#### 28.4.2.2.2.44.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 28.4.2.2.2.44.5 InvestorType <InvstrTp>

*Presence:* [0..*]

*Definition:* Type of investor that is allowed to hold the security.

**InvestorType <InvstrTp>** contains one of the following **InvestorType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1720 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1720 |

#### 28.4.2.2.2.44.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor type expressed as an ISO 20022 code.

*Datatype:* "InvestorType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

#### 28.4.2.2.2.44.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.45 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 28.4.2.2.2.46 SettlementInformation <SttlmInf>

*Presence:* [0..*]

*Definition:* Settlement of the securities in a securities transaction, that is, the instruction to deliver or receive securities, involving the payment of an amount of money or not.

**SettlementInformation <SttlmInf>** contains the following **SettlementInformation17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 1722 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1722 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1723 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 1723 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 1723 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 1723 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 1724 |

#### 28.4.2.2.2.46.1 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [0..1]

*Definition:* Choice between formats for the quantity of security.

**SecuritiesQuantityType <SctiesQtyTp>** contains one of the following **SettlementUnitType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1722 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1723 |

#### 28.4.2.2.2.46.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as an ISO 20022 code.

*Datatype:* "SettlementUnitType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

#### 28.4.2.2.2.46.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.46.2 ContractSettlementMonth <CtrctSttlmMnth>

*Presence:* [0..1]

*Definition:* Specifies when the contract (i.e. MBS/TBA) will settle.

*Datatype:* "ISOYearMonth" on page 3330

#### 28.4.2.2.2.46.3 MinimumDenomination <MinDnmtn>

*Presence:* [0..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

**MinimumDenomination <MinDnmtn>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.46.4 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [0..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

**MinimumMultipleQuantity <MinMltplQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.46.5 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [0..*]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**DeviatingSettlementUnit <DevtgSttlmUnit>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 28.4.2.2.2.47 FinancialInstrumentForm <FinInstrmForm>

*Presence:* [0..1]

*Definition:* Indicates the form of the financial Instrument.

**FinancialInstrumentForm <FinInstrmForm>** contains the following **FinancialInstrumentForm2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 1724 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1725 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1725 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 1725 |

#### 28.4.2.2.2.47.1 BookingAppearance <BookgApprnc>

*Presence:* [0..1]

*Definition:* Indicates the booking appearance of the financial Instrument.

**BookingAppearance <BookgApprnc>** contains one of the following **Appearance3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1725 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1725 |

#### 28.4.2.2.2.47.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Appearance expressed as an ISO 20022 code.

*Datatype:* "Appearance1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

#### 28.4.2.2.2.47.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Appearance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 28.4.2.2.2.47.2 LegalForm <LglForm>

*Presence:* [0..1]

*Definition:* Specifies the form, ie, ownership, of the security.

**LegalForm <LglForm>** contains one of the following elements (see "FormOfSecurity8Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

#### 28.4.2.2.2.48 ContactName <CtctNm>

*Presence:* [0..1]

*Definition:* Details (name, e-mail address and/or telephone number) of the person requesting the allocation of the ISIN used as a point of reference in case further clarifications are required.

**ContactName <CtctNm>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1726 |
| | **Identification** <*Id*> | [0..1] | | | 1726 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1727 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1727 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1727 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1727 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1728 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1728 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1728 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1728 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1728 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1729 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1729 |

##### 28.4.2.2.2.48.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

##### 28.4.2.2.2.48.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1727 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1727 |

#### 28.4.2.2.2.48.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.48.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.48.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.48.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.48.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.48.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.48.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.48.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.48.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.48.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.48.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.49 LeadManager <LeadMgr>

*Presence:* [0..1]

*Definition:* Entity appointed by the issuer to structure and lead the placement of a syndicated issue.

**LeadManager <LeadMgr>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1730 |
| | **Identification** <*Id*> | [0..1] | | | 1731 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1731 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1731 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1731 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1732 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1732 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1732 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1732 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1732 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1733 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1733 |

##### 28.4.2.2.2.49.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.2.49.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1731 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1731 |

#### 28.4.2.2.2.49.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.49.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.49.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.49.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.49.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.49.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.49.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.49.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.49.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.49.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.49.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.50 PrincipalPayingAgent <PrncplPngAgt>

*Presence:* [0..1]

*Definition:* Main party appointed to distribute payment or securities on behalf of the issuer.

**PrincipalPayingAgent <PrncplPngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1734 |
| | **Identification** <*Id*> | [0..1] | | | 1735 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1735 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1735 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1735 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1736 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1736 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1736 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1736 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1736 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1737 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1737 |

##### 28.4.2.2.2.50.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.2.50.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1735 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1735 |

#### 28.4.2.2.2.50.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.50.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.50.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.50.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.50.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.50.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.50.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.50.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.50.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.50.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.50.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.51 PayingAgent <PngAgt>

*Presence:* [0..1]

*Definition:* Additional party appointed to distribute payment or securities on behalf of the issuer.

**PayingAgent <PngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1738 |
| | **Identification** <*Id*> | [0..1] | | | 1739 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1739 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1739 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1739 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1740 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1740 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1740 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1740 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1740 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1741 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1741 |

##### 28.4.2.2.2.51.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.2.51.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1739 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1739 |

#### 28.4.2.2.2.51.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.51.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.51.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.51.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.51.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.51.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.51.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.51.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.51.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.51.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.51.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.52 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Entity appointed by the relevant clearing system as a depository for instruments issued in global or definitive form. The depository keeps the securities for safekeeping purposes on behalf of the clearing system(s).

**Depository <Dpstry>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1742 |
| | **Identification** <*Id*> | [0..1] | | | 1743 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1743 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1743 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1743 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1744 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1744 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1744 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1744 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1744 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1745 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1745 |

##### 28.4.2.2.2.52.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.2.52.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1743 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1743 |

#### 28.4.2.2.2.52.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.52.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.52.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.52.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.52.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.52.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.52.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.52.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.52.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.52.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.52.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

### 28.4.2.2.2.53 UnderlyingRisk <UndrlygRsk>

*Presence:* [0..1]

*Definition:* Entity(ies), asset(s) or security(ies) on which the credit responsibility lies as identified in the documentation.

**UnderlyingRisk <UndrlygRsk>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1746 |
| | **Identification** <*Id*> | [0..1] | | | 1747 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1747 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1747 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1747 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1748 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1748 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1748 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1748 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1748 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1749 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1749 |

#### 28.4.2.2.2.53.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 28.4.2.2.2.53.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1747 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1747 |

#### 28.4.2.2.2.53.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 28.4.2.2.2.53.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 28.4.2.2.2.53.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.53.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.53.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 28.4.2.2.2.53.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 28.4.2.2.2.53.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.53.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 28.4.2.2.2.53.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 28.4.2.2.2.53.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.2.53.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 28.4.2.2.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

## 28.4.3 UpdateReason <UpdRsn>

*Presence:* [0..1]

*Definition:* Reason for the update of a security.

**UpdateReason <UpdRsn>** contains one of the following **SecuritiesUpdateReason1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1750 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1751 |

### 28.4.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Update reason, as published in an external code set.

*Datatype:* "ExternalSecuritiesUpdateReason1Code" on page 3245

### 28.4.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Update reason, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 28.4.4 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of the financial instrument.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 28.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 29 reda.008.001.01 SecurityCreationStatusAdviceV01

## 29.1 MessageDefinition Functionality

SCOPE

An executing/servicing party sends a SecurityCreationStatusAdvice message to an instructing party to report the status of a SecurityCreationRequest message previously sent by the instructing party.

The SecurityCreationStatusAdvice message may be sent as a response to the request of the instructing party or not.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

Initiator: executing/servicing party.

Outline

The SecurityCreationStatusAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. FinancialInstrumentIdentification

   Identification of the financial instrument.

C. ProcessingStatus

   Represents the processing status.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 29.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyCreStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 1755 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 1755 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 1755 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 1755 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C2, C3, C4, C5, C6 | 1755 |
| | **ProcessingStatus** <*PrcgSts*> | [1..1] | ± | | 1756 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C7 | 1757 |

# 29.3 Constraints

**C1** **AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C2** **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C3** **DescriptionUsageRule**

Description must be used alone as the last resort.

**C4** **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C5** **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C6** **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C7** **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.

# 29.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

# 29.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 1755 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 1755 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 1755 |

## 29.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

## 29.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

## 29.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

# 29.4.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Identification of the financial instrument.

*Impacted by:* C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C4 "ISINGuideline", C5 "ISINPresenceRule", C6 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 29.4.3 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Represents the processing status.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus72Choice" on page 3163 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | | | 3164 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3164 |
| Or | PendingProcessing <*PdgPrcg*> | [1..1] | ± | | 3164 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3165 |
| Or | Completed <*Cmpltd*> | [1..1] | | | 3165 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3165 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3166 |

## 29.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 30 reda.009.001.01 SecurityActivityAdviceV01

## 30.1 MessageDefinition Functionality

The SecurityActivityReport message is sent by the executing party to an instructing party containing information about changes on securities reference data.

Scope and usage:

It aims at informing about the changes occurred during a business date for securities reference data.

Outline

The SecurityActivityAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. Pagination

   Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

C. SecurityActivity

   Activity report of changes occurred for a financial instrument defined in the system.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 30.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyActvtyAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 1760 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 1760 |
| | **SecurityActivity** <*SctyActvty*> | [1..1] | | | 1760 |
| | **SystemDate** <*SysDt*> | [1..1] | Date | | 1761 |
| | **Change** <*Chng*> | [0..*] | | | 1761 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 1761 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 1762 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 1762 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 1762 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 1762 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 1763 |

# 30.3 Constraints

**C1 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C2 DescriptionUsageRule**

Description must be used alone as the last resort.

**C3 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C4 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C5 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C6 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 30.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 30.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 30.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 30.4.3 SecurityActivity <SctyActvty>

*Presence:* [1..1]

*Definition:* Activity report of changes occurred for a financial instrument defined in the system.

**SecurityActivity <SctyActvty>** contains the following **SecurityStatement3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemDate** <*SysDt*> | [1..1] | Date | | 1761 |
| | **Change** <*Chng*> | [0..*] | | | 1761 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 1761 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 1762 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 1762 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 1762 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 1762 |

### 30.4.3.1 SystemDate <SysDt>

*Presence:* [1..1]

*Definition:* Date for which the statement is valid.

*Datatype:* "ISODate" on page 3319

### 30.4.3.2 Change <Chng>

*Presence:* [0..*]

*Definition:* Provides information on the actual change occurred to a financial instrument.

**Change <Chng>** contains the following **SecuritiesReferenceDataChange3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 1761 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 1762 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 1762 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 1762 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 1762 |

#### 30.4.3.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identifies the financial instrument for which the changes are listed in the advice.

*Impacted by:* C1 "DescriptionPresenceRule", C2 "DescriptionUsageRule", C3 "ISINGuideline", C4 "ISINPresenceRule", C5 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 30.4.3.2.2 FieldName <FldNm>

*Presence:* [1..1]

*Definition:* Name of the element, as specified in the short tag name for the field in the message.

*Datatype:* "Max35Text" on page 3328

#### 30.4.3.2.3 OldFieldValue <OdFldVal>

*Presence:* [1..1]

*Definition:* Value of the related field before the change was applied.

*Datatype:* "Max350Text" on page 3328

#### 30.4.3.2.4 NewFieldValue <NewFldVal>

*Presence:* [1..1]

*Definition:* Value of the related field after the change was applied.

*Datatype:* "Max350Text" on page 3328

#### 30.4.3.2.5 OperationTimeStamp <OprTmStmp>

*Presence:* [1..1]

*Definition:* Specifies the timestamp of the operation.

*Datatype:* "ISODateTime" on page 3320

## 30.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 31 reda.010.001.01 SecurityQueryV01

## 31.1 MessageDefinition Functionality

SCOPE

An instructing party sends a SecurityQuery message to an executing/servicing party to request a report of financial instrument details in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party needs to see data of a security data within the executing/ servicing party system.

Initiator: instructing party.

Outline

The SecurityQueryV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. RequestType

   Defines the type of action to be performed in the request.

C. SearchCriteria

   Defines the criteria to be used to query the securities reference data by the executing system.

D. SmallSetReturnCriteria

   Defines the expected securities reference data to be returned.

E. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 31.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctyQry*> | [1..1] | | C6 | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 1767 |
| | **RequestType** <*ReqTp*> | [0..1] | ± | | 1768 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 1768 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C4, C5, C7, C8, C9 | 1770 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1771 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | | | 1771 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 1771 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 1771 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 1771 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 1772 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 1772 |
| | **IssueDate** <*IsseDt*> | [0..1] | | | 1772 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 1772 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 1772 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 1773 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 1773 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 1773 |
| | **IssueCurrency** <*IsseCcy*> | [0..1] | CodeSet | C1 | 1773 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C3 | 1773 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1774 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1774 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1774 |
| | **MaintainingCSD** <*MntngCSD*> | [0..1] | | | 1774 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1775 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1775 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 1775 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1775 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1776 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 1776 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1776 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1776 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 1777 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1777 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1777 |
| | **CSD** <*CSD*> | [0..1] | | | 1778 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1778 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1778 |
| | **SmallSetReturnCriteria** <*SmlSetRtrCrit*> | [0..1] | | | 1778 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | Indicator | | 1779 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [1..1] | Indicator | | 1779 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [1..1] | Indicator | | 1780 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [1..1] | Indicator | | 1780 |
| | **MaturityDate** <*MtrtyDt*> | [1..1] | Indicator | | 1780 |
| | **IssueDate** <*IsseDt*> | [1..1] | Indicator | | 1780 |
| | **IssueCurrency** <*IsseCcy*> | [1..1] | Indicator | | 1780 |
| | **CountryOfIssue** <*CtryOfIsse*> | [1..1] | Indicator | | 1780 |
| | **SecurityStatus** <*SctySts*> | [1..1] | Indicator | | 1781 |
| | **InvestorCSD** <*InvstrCSD*> | [1..1] | Indicator | | 1781 |
| | **IssuerCSD** <*IssrCSD*> | [1..1] | Indicator | | 1781 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [1..1] | Indicator | | 1781 |
| | **CSD** <*CSD*> | [1..1] | Indicator | | 1781 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [1..1] | Indicator | | 1782 |
| | **MinimumDenomination** <*MinDnmtn*> | [1..1] | Indicator | | 1782 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [1..1] | Indicator | | 1782 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [1..1] | Indicator | | 1782 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C10 | 1782 |

# 31.3 Constraints

**C1 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C5 DescriptionUsageRule**

Description must be used alone as the last resort.

**C6 FullSetRules**

If SmallSetReturnCriteria is not present then the full set of security reference data is expected.

*This constraint is defined at the MessageDefinition level.*

**C7 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C8 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C9 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C10 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 31.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 31.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 31.4.2 RequestType <ReqTp>

*Presence:* [0..1]

*Definition:* Defines the type of action to be performed in the request.

**RequestType <ReqTp>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

## 31.4.3 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to query the securities reference data by the executing system.

**SearchCriteria <SchCrit>** contains the following **SecuritiesSearchCriteria4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C4, C5, C7, C8, C9 | 1770 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1771 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | | | 1771 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 1771 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 1771 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 1771 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 1772 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 1772 |
| | **IssueDate** <*IsseDt*> | [0..1] | | | 1772 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 1772 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 1772 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 1773 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 1773 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 1773 |
| | **IssueCurrency** <*IsseCcy*> | [0..1] | CodeSet | C1 | 1773 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C3 | 1773 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1774 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1774 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1774 |
| | **MaintainingCSD** <*MntngCSD*> | [0..1] | | | 1774 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1775 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1775 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 1775 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1775 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1776 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 1776 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1776 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1776 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 1777 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1777 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1777 |
| | **CSD** <*CSD*> | [0..1] | | | 1778 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1778 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1778 |

### 31.4.3.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 31.4.3.2 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

### 31.4.3.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 1771 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 1771 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 1771 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 1772 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 1772 |

#### 31.4.3.3.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 31.4.3.3.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 31.4.3.3.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 31.4.3.3.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 31.4.3.3.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 31.4.3.4 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

**IssueDate <IsseDt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 1772 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 1772 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 1773 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 1773 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 1773 |

#### 31.4.3.4.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 31.4.3.4.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 31.4.3.4.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 31.4.3.4.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 31.4.3.4.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 31.4.3.5 IssueCurrency <IsseCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 31.4.3.6 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Primary market or country where a security is issued by the issuer or its agent.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## 31.4.3.7 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1774 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1774 |

### 31.4.3.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

### 31.4.3.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 31.4.3.8 MaintainingCSD <MntngCSD>

*Presence:* [0..1]

*Definition:* Entity involved in an activity.

**MaintainingCSD <MntngCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1775 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1775 |

#### 31.4.3.8.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 31.4.3.8.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 31.4.3.9 InvestorCSD <InvstrCSD>

*Presence:* [0..1]

*Definition:* Entity involved in an activity.

**InvestorCSD <InvstrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1775 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1776 |

#### 31.4.3.9.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 31.4.3.9.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 31.4.3.10 IssuerCSD <IssrCSD>

*Presence:* [0..1]

*Definition:* Entity involved in an activity.

**IssuerCSD <IssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1776 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1776 |

#### 31.4.3.10.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 31.4.3.10.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 31.4.3.11 TechnicalIssuerCSD <TechIssrCSD>

*Presence:* [0..1]

*Definition:* Technical issuer of a security.

**TechnicalIssuerCSD <TechIssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1777 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1777 |

### 31.4.3.11.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 31.4.3.11.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 31.4.3.12 CSD <CSD>

*Presence:* [0..1]

*Definition:* CSD of a security.

**CSD <CSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 1778 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 1778 |

#### 31.4.3.12.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 31.4.3.12.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 31.4.4 SmallSetReturnCriteria <SmlSetRtrCrit>

*Presence:* [0..1]

*Definition:* Defines the expected securities reference data to be returned.

**SmallSetReturnCriteria <SmlSetRtrCrit>** contains the following **SecuritiesReturnCriteria1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | Indicator | | 1779 |
| | **ISOSecurityLongName** <*ISOSctyLngNm*> | [1..1] | Indicator | | 1779 |
| | **ISOSecurityShortName** <*ISOSctyShrtNm*> | [1..1] | Indicator | | 1780 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [1..1] | Indicator | | 1780 |
| | **MaturityDate** <*MtrtyDt*> | [1..1] | Indicator | | 1780 |
| | **IssueDate** <*IsseDt*> | [1..1] | Indicator | | 1780 |
| | **IssueCurrency** <*IsseCcy*> | [1..1] | Indicator | | 1780 |
| | **CountryOfIssue** <*CtryOfIsse*> | [1..1] | Indicator | | 1780 |
| | **SecurityStatus** <*SctySts*> | [1..1] | Indicator | | 1781 |
| | **InvestorCSD** <*InvstrCSD*> | [1..1] | Indicator | | 1781 |
| | **IssuerCSD** <*IssrCSD*> | [1..1] | Indicator | | 1781 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [1..1] | Indicator | | 1781 |
| | **CSD** <*CSD*> | [1..1] | Indicator | | 1781 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [1..1] | Indicator | | 1782 |
| | **MinimumDenomination** <*MinDnmtn*> | [1..1] | Indicator | | 1782 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [1..1] | Indicator | | 1782 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [1..1] | Indicator | | 1782 |

### 31.4.4.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.2 ISOSecurityLongName <ISOSctyLngNm>

*Presence:* [1..1]

*Definition:* Name of the security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.3 ISOSecurityShortName <ISOSctyShrtNm>

*Presence:* [1..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.4 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.5 MaturityDate <MtrtyDt>

*Presence:* [1..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.6 IssueDate <IsseDt>

*Presence:* [1..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.7 IssueCurrency <IsseCcy>

*Presence:* [1..1]

*Definition:* Currency in which a security is issued or redenominated.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.8 CountryOfIssue <CtryOfIsse>

*Presence:* [1..1]

*Definition:* Primary market or country where a security is issued by the issuer or its agent.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.9 SecurityStatus <SctySts>

*Presence:* [1..1]

*Definition:* Specifies the status of the security within its lifecycle.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.10 InvestorCSD <InvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Investor of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.11 IssuerCSD <IssrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.12 TechnicalIssuerCSD <TechIssrCSD>

*Presence:* [1..1]

*Definition:* Technical issuer of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.13 CSD <CSD>

*Presence:* [1..1]

*Definition:* CSD of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.14 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [1..1]

*Definition:* Quantity of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.15 MinimumDenomination <MinDnmtn>

*Presence:* [1..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.16 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [1..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 31.4.4.17 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [1..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

## 31.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 32 reda.012.001.01 SecurityReportV01

## 32.1 MessageDefinition Functionality

SCOPE

An executing/servicing party sends a SecurityReport message to an instructing party to advise the last known image of securities data's.

The report may be sent upon request (for example a query) of the instructing party or push by the executing/servicing party.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

Initiator: executing/servicing party.

Outline

The SecurityReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Point to point reference elements, as assigned by the instructing party, to unambiguously identify the report message.

B. Pagination

   Provides details on the page number of the message.

C. SecurityReportOrError

   Provides the financial instruments details or error raised during the generation of the report.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 32.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 1803 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 1803 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 1803 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 1803 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 1803 |
| | **SecurityReportOrError** <*SctyRptOrErr*> | [1..1] | | | 1804 |
| {Or | **SecurityReportOrBusinessError** <*SctyRptOrBizErr*> | [1..1] | | | 1821 |
| {Or | **SecurityReport** <*SctyRpt*> | [1..*] | | | 1838 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C8, C9, C12 | 1855 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..1] | | | 1856 |
| | **Equity** <*Eqty*> | [0..1] | | | 1864 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1865 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1866 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1866 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1866 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1867 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1867 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1868 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1868 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |
| | **Type** <*Tp*> | [0..1] | | | 1870 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1871 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1875 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1879 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1879 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1880 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1880 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1880 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1880 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1880 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1880 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1881 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1881 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1881 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1881 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1881 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1881 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1881 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1881 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1882 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1882 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1882 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1882 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1882 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1883 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1883 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1883 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1884 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1884 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1885 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1885 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1885 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1885 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1885 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1886 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1887 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1887 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1887 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1887 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1888 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1888 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1888 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1889 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1889 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1889 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1889 |
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1896 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1896 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1898 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1899 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1899 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1899 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1900 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1900 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1900 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1901 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1901 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1901 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1901 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1901 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1901 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1902 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1902 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1902 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1902 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1903 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1903 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1903 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1903 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1903 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1904 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1904 |
| | **Future** <*Futr*> | [0..1] | | | 1908 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |
| | **Option** <*Optn*> | [0..1] | | | 1928 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |

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|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1952 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1962 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1962 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1962 |
| | **FinancialInstrumentName** <*FinInstrmNm*> | [0..*] | | | 1963 |
| | **ISOShortName** <*ISOShrtNm*> | [0..1] | Text | | 1963 |
| | **ISOLongName** <*ISOLngNm*> | [0..1] | Text | | 1963 |
| | **ValidFrom** <*VldFr*> | [0..1] | ± | | 1963 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1963 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1964 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1964 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1964 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1964 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1964 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1964 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1964 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1965 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1965 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1965 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1966 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1966 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1966 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1966 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1966 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1966 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1967 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1967 |

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|---|---|---|---|---|---|
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1967 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1967 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1968 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1969 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1969 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1969 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1969 |
| | **Name** <*Nm*> | [1..1] | Text | | 1970 |
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1973 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1973 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1974 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1974 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1974 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1975 |
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1976 |

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|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1976 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1976 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1977 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1977 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1977 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1978 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1979 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1979 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1979 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1979 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1980 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1981 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1983 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1983 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1985 |
| | **PutType** <*PutTp*> | [0..1] | | | 1985 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1985 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1985 |
| | **CallType** <*CallTp*> | [0..1] | | | 1986 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1986 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1986 |

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|---|---|---|---|---|---|
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1986 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1987 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1987 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1987 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1987 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1988 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1988 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1988 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1988 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1989 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1989 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1989 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1989 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1990 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1990 |
| | **Class** <*Clss*> | [0..1] | Text | | 1990 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1990 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1990 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1991 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1991 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1991 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1992 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1992 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1993 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1993 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1993 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1993 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1994 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1994 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1994 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1995 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1995 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1996 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1996 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1997 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1998 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1999 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **FinancialInstrumentIdentificationValidity** <*FinInstrmIdVldty*> | [0..*] | | | 2000 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 2000 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 2001 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 2001 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 2002 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 2003 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 2003 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 2003 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 2003 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 2004 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 2004 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |

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| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 2005 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 2005 |
| | **Name** <*Nm*> | [1..1] | Text | | 2006 |
| | **Identification** <*Id*> | [0..1] | | | 2006 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2007 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2008 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2008 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2008 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2008 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2008 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2009 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 2009 |
| | **Name** <*Nm*> | [1..1] | Text | | 2010 |
| | **Identification** <*Id*> | [0..1] | | | 2010 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2011 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2012 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2012 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2012 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2012 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2012 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2013 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 2013 |

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|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2014 |
| | **Identification** <*Id*> | [0..1] | | | 2014 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2015 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2016 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2016 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2016 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2016 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2016 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2017 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 2017 |
| | **Name** <*Nm*> | [1..1] | Text | | 2018 |
| | **Identification** <*Id*> | [0..1] | | | 2018 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
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| | **Purpose** <*Purp*> | [0..1] | Text | | 2019 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2020 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2020 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2020 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2020 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2020 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2021 |
| | **Depository** <*Dpstry*> | [0..1] | | | 2021 |
| | **Name** <*Nm*> | [1..1] | Text | | 2022 |
| | **Identification** <*Id*> | [0..1] | | | 2022 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |

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| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2023 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2024 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2024 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2024 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2024 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2024 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2025 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 2025 |
| | **Name** <*Nm*> | [1..1] | Text | | 2026 |
| | **Identification** <*Id*> | [0..1] | | | 2026 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2027 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2028 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2028 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2028 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2028 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2028 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2029 |
| | **SecurityCSDLink** <*SctyCSDLk*> | [0..*] | | | 2029 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2030 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2030 |
| | **SecurityMaintenance** <*SctyMntnc*> | [0..1] | Indicator | | 2031 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 2031 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |

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| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2034 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 2034 |
| | **BusinessError** <*BizErr*> | [1..*] | | | 2035 |
| | **Error** <*Err*> | [1..1] | | | 2036 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2036 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2036 |
| | **Description** <*Desc*> | [0..1] | Text | | 2036 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2036 |
| | **Error** <*Err*> | [1..1] | | | 2037 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2037 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2037 |
| | **Description** <*Desc*> | [0..1] | Text | | 2037 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C14 | 2037 |

# 32.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C7 DescriptionUsageRule**

Description must be used alone as the last resort.

**C8 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C9 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C10 MailingIndicatorRule**

If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

**C11 NextCallableDateAndCallableIndicatorRule**

If CallableIndicator is present, then NextCalldate must be present.

**C12 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C13 PutableDateAndPutableIndicatorRule**

If PutableIndicator is present, then PutableDate must be present.

**C14 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 32.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

# 32.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Point to point reference elements, as assigned by the instructing party, to unambiguously identify the report message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 1803 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 1803 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 1803 |

## 32.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

## 32.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

## 32.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

# 32.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Provides details on the page number of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 32.4.3 SecurityReportOrError <SctyRptOrErr>

*Presence:* [1..1]

*Definition:* Provides the financial instruments details or error raised during the generation of the report.

**SecurityReportOrError <SctyRptOrErr>** contains one of the following **SecurityOrOperationalError4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecurityReportOrBusinessError** <*SctyRptOrBizErr*> | [1..1] | | | 1821 |
| {Or | **SecurityReport** <*SctyRpt*> | [1..*] | | | 1838 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C8, C9, C12 | 1855 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..1] | | | 1856 |
| | **Equity** <*Eqty*> | [0..1] | | | 1864 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1865 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1866 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1866 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1866 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1867 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1867 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1868 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1868 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |
| | **Type** <*Tp*> | [0..1] | | | 1870 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1871 |
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1875 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1879 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1879 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1880 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1880 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1880 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1880 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1880 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1880 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1881 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1881 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1881 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1881 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1881 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1881 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1881 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1881 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1882 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1882 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1882 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1882 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1882 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1883 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1883 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1883 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1884 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1884 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1885 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1885 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1885 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1885 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1885 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1886 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1887 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1887 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1887 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1887 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1888 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1888 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1888 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1889 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1889 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1889 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1889 |
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1896 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1896 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1898 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1899 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1899 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1899 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1900 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1900 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1900 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1901 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1901 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1901 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1901 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1901 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1901 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1902 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1902 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1902 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1902 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1903 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1903 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1903 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1903 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1903 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1904 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1904 |
| | **Future** <*Futr*> | [0..1] | | | 1908 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |
| | **Option** <*Optn*> | [0..1] | | | 1928 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |

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|---|---|---|---|---|---|
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1952 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1962 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1962 |

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|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1962 |
| | **FinancialInstrumentName** <*FinInstrmNm*> | [0..*] | | | 1963 |
| | **ISOShortName** <*ISOShrtNm*> | [0..1] | Text | | 1963 |
| | **ISOLongName** <*ISOLngNm*> | [0..1] | Text | | 1963 |
| | **ValidFrom** <*VldFr*> | [0..1] | ± | | 1963 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1963 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1964 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1964 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1964 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1964 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1964 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1964 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1964 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1965 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1965 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1965 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1966 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1966 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1966 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1966 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1966 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1966 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1967 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1967 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1967 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1967 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1968 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1969 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1969 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1969 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1969 |

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| | **Name** <*Nm*> | [1..1] | Text | | 1970 |
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1973 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1973 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1974 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1974 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1974 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1975 |
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1976 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1976 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1976 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1977 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1977 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1977 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |

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| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1978 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1979 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1979 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1979 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1979 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1980 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1981 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1983 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1983 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1985 |
| | **PutType** <*PutTp*> | [0..1] | | | 1985 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1985 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1985 |
| | **CallType** <*CallTp*> | [0..1] | | | 1986 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1986 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1986 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1986 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1987 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1987 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1987 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1987 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1988 |

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| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1988 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1988 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1988 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1989 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1989 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1989 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1989 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1990 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1990 |
| | **Class** <*Clss*> | [0..1] | Text | | 1990 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1990 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1990 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1991 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1991 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1991 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1992 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1992 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1993 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1993 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1993 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1993 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1994 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1994 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1994 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1995 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1995 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1996 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1996 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |

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| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1997 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1998 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1999 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **FinancialInstrumentIdentificationValidity** <*FinInstrmIdVldty*> | [0..*] | | | 2000 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 2000 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 2001 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 2001 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 2002 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 2003 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 2003 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 2003 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 2003 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 2004 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 2004 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 2005 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 2005 |
| | **Name** <*Nm*> | [1..1] | Text | | 2006 |
| | **Identification** <*Id*> | [0..1] | | | 2006 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |

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| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2007 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2008 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2008 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2008 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2008 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2008 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2009 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 2009 |
| | **Name** <*Nm*> | [1..1] | Text | | 2010 |
| | **Identification** <*Id*> | [0..1] | | | 2010 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2011 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2012 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2012 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2012 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2012 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2012 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2013 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 2013 |
| | **Name** <*Nm*> | [1..1] | Text | | 2014 |
| | **Identification** <*Id*> | [0..1] | | | 2014 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2015 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2015 |

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|---|---|---|---|---|---|
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2016 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2016 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2016 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2016 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2016 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2017 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 2017 |
| | **Name** <*Nm*> | [1..1] | Text | | 2018 |
| | **Identification** <*Id*> | [0..1] | | | 2018 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2019 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2019 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2020 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2020 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2020 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2020 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2020 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2021 |
| | **Depository** <*Dpstry*> | [0..1] | | | 2021 |
| | **Name** <*Nm*> | [1..1] | Text | | 2022 |
| | **Identification** <*Id*> | [0..1] | | | 2022 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2023 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2024 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2024 |

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| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2024 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2024 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2024 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2025 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 2025 |
| | **Name** <*Nm*> | [1..1] | Text | | 2026 |
| | **Identification** <*Id*> | [0..1] | | | 2026 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2027 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2028 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2028 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2028 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2028 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2028 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2029 |
| | **SecurityCSDLink** <*SctyCSDLk*> | [0..*] | | | 2029 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2030 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2030 |
| | **SecurityMaintenance** <*SctyMntnc*> | [0..1] | Indicator | | 2031 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 2031 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2034 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 2034 |
| | **BusinessError** <*BizErr*> | [1..*] | | | 2035 |
| | **Error** <*Err*> | [1..1] | | | 2036 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2036 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2036 |
| | **Description** <*Desc*> | [0..1] | Text | | 2036 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2036 |
| | **Error** <*Err*> | [1..1] | | | 2037 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2037 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2037 |
| | **Description** <*Desc*> | [0..1] | Text | | 2037 |

### 32.4.3.1 SecurityReportOrBusinessError <SctyRptOrBizErr>

*Presence:* [1..1]

*Definition:* Provides the financial instruments details or the business error.

**SecurityReportOrBusinessError <SctyRptOrBizErr>** contains one of the following **SecurityOrBusinessError4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecurityReport** <*SctyRpt*> | [1..*] | | | 1838 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C8, C9, C12 | 1855 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..1] | | | 1856 |
| | **Equity** <*Eqty*> | [0..1] | | | 1864 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1865 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1866 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1866 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1866 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1867 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1867 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1868 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1868 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |
| | **Type** <*Tp*> | [0..1] | | | 1870 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1871 |
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1875 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1879 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1879 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1880 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1880 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1880 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1880 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1880 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1880 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1881 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1881 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1881 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1881 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1881 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1881 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1881 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1881 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1882 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1882 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1882 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1882 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1882 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1883 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1883 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1883 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1883 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1884 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1884 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1885 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1885 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1885 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1885 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1885 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1886 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1887 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1887 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1887 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1887 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1888 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1888 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1888 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1889 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1889 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1889 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1889 |
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1896 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1896 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1898 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1899 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1899 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1899 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1900 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1900 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1900 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1901 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1901 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1901 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1901 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1901 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1901 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1902 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1902 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1902 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1902 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1903 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1903 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1903 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1903 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1903 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1904 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1904 |
| | **Future** <*Futr*> | [0..1] | | | 1908 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |
| | **Option** <*Optn*> | [0..1] | | | 1928 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1952 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1962 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1962 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1962 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentName** <*FinInstrmNm*> | [0..*] | | | 1963 |
| | **ISOShortName** <*ISOShrtNm*> | [0..1] | Text | | 1963 |
| | **ISOLongName** <*ISOLngNm*> | [0..1] | Text | | 1963 |
| | **ValidFrom** <*VldFr*> | [0..1] | ± | | 1963 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1963 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1964 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1964 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1964 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1964 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1964 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1964 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1964 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1965 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1965 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1965 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1966 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1966 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1966 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1966 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1966 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1966 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1967 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1967 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1967 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1967 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1968 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1969 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1969 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1969 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1969 |
| | **Name** <*Nm*> | [1..1] | Text | | 1970 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1973 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1973 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1974 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1974 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1974 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1975 |
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1976 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1976 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1976 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1977 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1977 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1977 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1978 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1979 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1979 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1979 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1979 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1980 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1981 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1983 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1983 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1985 |
| | **PutType** <*PutTp*> | [0..1] | | | 1985 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1985 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1985 |
| | **CallType** <*CallTp*> | [0..1] | | | 1986 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1986 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1986 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1986 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1987 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1987 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1987 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1987 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1988 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1988 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1988 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1988 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1989 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1989 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1989 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1989 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1990 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1990 |
| | **Class** <*Clss*> | [0..1] | Text | | 1990 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1990 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1990 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1991 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1991 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1991 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1992 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1992 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1993 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1993 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1993 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1993 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1994 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1994 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1994 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1995 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1995 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1996 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1996 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1997 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1998 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1999 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **FinancialInstrumentIdentificationValidity** <*FinInstrmIdVldty*> | [0..*] | | | 2000 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 2000 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 2001 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 2001 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 2002 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 2003 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 2003 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 2003 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 2003 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 2004 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 2004 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 2005 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 2005 |
| | **Name** <*Nm*> | [1..1] | Text | | 2006 |
| | **Identification** <*Id*> | [0..1] | | | 2006 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2007 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2008 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2008 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2008 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2008 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2008 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2009 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 2009 |
| | **Name** <*Nm*> | [1..1] | Text | | 2010 |
| | **Identification** <*Id*> | [0..1] | | | 2010 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2011 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2012 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2012 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2012 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2012 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2012 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2013 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 2013 |
| | **Name** <*Nm*> | [1..1] | Text | | 2014 |
| | **Identification** <*Id*> | [0..1] | | | 2014 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2015 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2015 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2016 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2016 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2016 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2016 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2016 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2017 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 2017 |
| | **Name** <*Nm*> | [1..1] | Text | | 2018 |
| | **Identification** <*Id*> | [0..1] | | | 2018 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2019 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2019 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2020 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2020 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2020 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2020 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2020 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2021 |
| | **Depository** <*Dpstry*> | [0..1] | | | 2021 |
| | **Name** <*Nm*> | [1..1] | Text | | 2022 |
| | **Identification** <*Id*> | [0..1] | | | 2022 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2023 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2024 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2024 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2024 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2024 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2024 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2025 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 2025 |
| | **Name** <*Nm*> | [1..1] | Text | | 2026 |
| | **Identification** <*Id*> | [0..1] | | | 2026 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2027 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2028 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2028 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2028 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2028 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2028 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2029 |
| | **SecurityCSDLink** <*SctyCSDLk*> | [0..*] | | | 2029 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2030 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2030 |
| | **SecurityMaintenance** <*SctyMntnc*> | [0..1] | Indicator | | 2031 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 2031 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2034 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 2034 |
| | **BusinessError** <*BizErr*> | [1..*] | | | 2035 |
| | **Error** <*Err*> | [1..1] | | | 2036 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2036 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2036 |
| | **Description** <*Desc*> | [0..1] | Text | | 2036 |

#### 32.4.3.1.1 SecurityReport <SctyRpt>

*Presence:* [1..*]

*Definition:* Provides the financial instruments details.

**SecurityReport <SctyRpt>** contains the following **SecurityAttributes11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C8, C9, C12 | 1855 |
| | **FinancialInstrumentType** <*FinInstrmTp*> | [0..1] | | | 1856 |
| | **Equity** <*Eqty*> | [0..1] | | | 1864 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1865 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1866 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1866 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1866 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1867 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1867 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1868 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1868 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |
| | **Type** <*Tp*> | [0..1] | | | 1870 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1871 |
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |

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| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1875 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1879 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1879 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1880 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1880 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1880 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1880 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1880 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1880 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1881 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1881 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1881 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1881 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1881 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1881 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1881 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1881 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1882 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1882 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1882 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1882 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1882 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1883 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1883 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1883 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1884 |

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| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1884 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1885 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1885 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1885 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1885 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1885 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1886 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1887 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1887 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1887 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1887 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1888 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1888 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1888 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1889 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1889 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1889 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1889 |
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |

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| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1896 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1896 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1898 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1899 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1899 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1899 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1900 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1900 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1900 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1901 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1901 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1901 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1901 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1901 |

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| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1901 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1902 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1902 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1902 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1902 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1903 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1903 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1903 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1903 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1903 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1904 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1904 |
| | **Future** <*Futr*> | [0..1] | | | 1908 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |

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| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |
| | **Option** <*Optn*> | [0..1] | | | 1928 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |

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| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |

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| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..*] | | | 1952 |
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1962 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1962 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1962 |
| | **FinancialInstrumentName** <*FinInstrmNm*> | [0..*] | | | 1963 |
| | **ISOShortName** <*ISOShrtNm*> | [0..1] | Text | | 1963 |

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| | **ISOLongName** <*ISOLngNm*> | [0..1] | Text | | 1963 |
| | **ValidFrom** <*VldFr*> | [0..1] | ± | | 1963 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1963 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1964 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1964 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1964 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1964 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1964 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1964 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1964 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1965 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1965 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1965 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1966 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1966 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1966 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1966 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1966 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1966 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1967 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1967 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1967 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1967 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1968 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1969 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1969 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1969 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1969 |
| | **Name** <*Nm*> | [1..1] | Text | | 1970 |
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1973 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1973 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1974 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1974 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1974 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1975 |
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1976 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1976 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1976 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1977 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1977 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1977 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1978 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1979 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1979 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1979 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1979 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1980 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1981 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1983 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1983 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1985 |
| | **PutType** <*PutTp*> | [0..1] | | | 1985 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1985 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1985 |
| | **CallType** <*CallTp*> | [0..1] | | | 1986 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1986 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1986 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1986 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1987 |
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1987 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1987 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1987 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1988 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1988 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1988 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1988 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1989 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1989 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1989 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1989 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1990 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1990 |
| | **Class** <*Clss*> | [0..1] | Text | | 1990 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1990 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1990 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1991 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1991 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1991 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1992 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1992 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1993 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1993 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1993 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1993 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1994 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1994 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1994 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1995 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1995 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1996 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1996 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1997 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1998 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1999 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **FinancialInstrumentIdentificationValidity** <*FinInstrmIdVldty*> | [0..*] | | | 2000 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 2000 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 2001 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 2001 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 2002 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 2003 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 2003 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 2003 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 2003 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 2004 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 2004 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 2005 |
| | **ContactName** <*CtctNm*> | [0..1] | | | 2005 |
| | **Name** <*Nm*> | [1..1] | Text | | 2006 |
| | **Identification** <*Id*> | [0..1] | | | 2006 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2007 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2007 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2008 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2008 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2008 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2008 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2008 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2009 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 2009 |
| | **Name** <*Nm*> | [1..1] | Text | | 2010 |
| | **Identification** <*Id*> | [0..1] | | | 2010 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2011 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2012 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2012 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2012 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2012 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2012 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2013 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 2013 |
| | **Name** <*Nm*> | [1..1] | Text | | 2014 |
| | **Identification** <*Id*> | [0..1] | | | 2014 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2015 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2016 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2016 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2016 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2016 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2016 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2017 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 2017 |
| | **Name** <*Nm*> | [1..1] | Text | | 2018 |
| | **Identification** <*Id*> | [0..1] | | | 2018 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2019 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2019 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2020 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2020 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2020 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2020 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2020 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2021 |
| | **Depository** <*Dpstry*> | [0..1] | | | 2021 |
| | **Name** <*Nm*> | [1..1] | Text | | 2022 |
| | **Identification** <*Id*> | [0..1] | | | 2022 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2023 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2024 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2024 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2024 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2024 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2024 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2025 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 2025 |
| | **Name** <*Nm*> | [1..1] | Text | | 2026 |
| | **Identification** <*Id*> | [0..1] | | | 2026 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2027 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2028 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2028 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2028 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2028 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2028 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2029 |
| | **SecurityCSDLink** <*SctyCSDLk*> | [0..*] | | | 2029 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2030 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2030 |
| | **SecurityMaintenance** <*SctyMntnc*> | [0..1] | Indicator | | 2031 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 2031 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |

#### 32.4.3.1.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..*]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
```

```
            /ISIN Must be present
         Or    /Description Must be present
```

#### 32.4.3.1.1.2 FinancialInstrumentType <FinInstrmTp>

*Presence:* [0..1]

*Definition:* Provides additional details about the financial instrument.

**FinancialInstrumentType <FinInstrmTp>** contains the following **FinancialInstrument97** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Equity** <*Eqty*> | [0..1] | | | 1864 |
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1865 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1866 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1866 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1866 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1867 |
| | **Warrant** <*Warrt*> | [0..1] | | | 1867 |
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1868 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1868 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |
| | **Type** <*Tp*> | [0..1] | | | 1870 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1871 |
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |
| | **Debt** <*Debt*> | [0..1] | | C11, C13 | 1875 |
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1879 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1879 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1880 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1880 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1880 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1880 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1880 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1880 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1881 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1881 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1881 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1881 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1881 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1881 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1881 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1881 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1882 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1882 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1882 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1882 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1882 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1883 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1883 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1883 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1884 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1884 |
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1885 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1885 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1885 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1885 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1885 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1886 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1887 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1887 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1887 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1887 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1888 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1888 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1888 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1889 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1889 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1889 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1889 |
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1896 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1896 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1898 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1899 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1899 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1899 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1900 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1900 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1900 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1901 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1901 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1901 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1901 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1901 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1901 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1902 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Production** <*Pdctn*> | [0..1] | Text | | 1902 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1902 |
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1902 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1903 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1903 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1903 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1903 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1903 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1904 |
| | **Derivative** <*Deriv*> | [0..1] | | | 1904 |
| | **Future** <*Futr*> | [0..1] | | | 1908 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |
| | **Option** <*Optn*> | [0..1] | | | 1928 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |

#### 32.4.3.1.1.2.1 Equity <Eqty>

*Presence:* [0..1]

*Definition:* Financial instrument which represents a title of ownership in a company, ie, the shareholder is entitled to a part of the company's profit - usually by payment of a dividend - and to voting rights, if any. Each company issues generally different classes of shares, eg, ordinary or common shares, which have no guaranteed amount of dividend but carry voting rights, or preferred shares, which receive dividends before ordinary shares but have no voting right.

**Equity <Eqty>** contains the following **Equity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PreferenceToIncome** <*PrefToIncm*> | [1..1] | | | 1865 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1866 |
| | **NonPaidAmount** <*NonPdAmt*> | [0..1] | Amount | C1, C5 | 1866 |
| | **ParValue** <*ParVal*> | [0..1] | Amount | C1, C5 | 1866 |
| | **VotingRightsPerShare** <*VtngRghtsPerShr*> | [0..1] | Quantity | | 1867 |

#### 32.4.3.1.1.2.1.1 PreferenceToIncome <PrefToIncm>

*Presence:* [1..1]

*Definition:* Indicates the level of priority to claim on income and assets of the company in case of the payment of dividends and in the event of a bankruptcy, for example, ordinary/common stocks, preferred stocks, subordinated debt, etc.

**PreferenceToIncome <PrefToIncm>** contains one of the following **PreferenceToIncome5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1865 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1865 |

##### 32.4.3.1.1.2.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Preference to income expressed as an ISO 20022 code.

*Datatype:* "PreferenceToIncome1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

##### 32.4.3.1.1.2.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Preference to income expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.1.2 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security will no longer exist, for example, redeemable preference shares.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.1.3 NonPaidAmount <NonPdAmt>

*Presence:* [0..1]

*Definition:* Nominal amount which is not paid yet.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.1.4 ParValue <ParVal>

*Presence:* [0..1]

*Definition:* Nominal value of an equity security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.1.5 VotingRightsPerShare <VtngRghtsPerShr>

*Presence:* [0..1]

*Definition:* Number of voting rights per share.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.2 Warrant <Warrt>

*Presence:* [0..1]

*Definition:* Financial instrument that gives the holder the right to purchase shares or bonds at a given price within a specified time.

**Warrant <Warrt>** contains the following **Warrant4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Multiplier** <*Mltplr*> | [0..1] | Rate | | 1868 |
| | **SubscriptionPrice** <*SbcptPric*> | [0..1] | | | 1868 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |
| | **Type** <*Tp*> | [0..1] | | | 1870 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |
| | **WarrantAgent** <*WarrtAgt*> | [0..*] | | | 1871 |
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |

#### 32.4.3.1.1.2.2.1 Multiplier <Mltplr>

*Presence:* [0..1]

*Definition:* Specifies the ratio or multiply factor used to convert from contracts to shares.

*Datatype:* "BaseOneRate" on page 3324

#### 32.4.3.1.1.2.2.2 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a warrant is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1869 |
| | **Value** <*Val*> | [1..1] | ± | | 1869 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1870 |

#### 32.4.3.1.1.2.2.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.2.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates when a warrant can be exercised.

**Type <Tp>** contains one of the following **WarrantStyle3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1871 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1871 |

#### 32.4.3.1.1.2.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Warrant style expressed as an ISO 20022 code.

*Datatype:* "WarrantStyle1Code" on page 3319

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

#### 32.4.3.1.1.2.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Warrant style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.2.4 WarrantAgent <WarrtAgt>

*Presence:* [0..*]

*Definition:* Entity appointed by the issuer to process the exercising of warrants, sometimes responsible for the issuance of the warrants into the market.

**WarrantAgent <WarrtAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1872 |
| | **Identification** <*Id*> | [0..1] | | | 1872 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1873 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1873 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1874 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1874 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1874 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1874 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1874 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1875 |

#### 32.4.3.1.1.2.2.4.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.2.2.4.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1872 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1873 |

#### 32.4.3.1.1.2.2.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.2.2.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.2.2.4.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.2.4.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.2.2.4.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.2.2.4.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.2.2.4.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.2.4.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.2.4.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.2.2.4.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.2.2.4.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.2.3 Debt <Debt>

*Presence:* [0..1]

*Definition:* Financial instruments evidencing moneys owed by the issuer to the holder on terms as specified.

*Impacted by:* C11 "NextCallableDateAndCallableIndicatorRule", C13 "PutableDateAndPutableIndicatorRule"

**Debt <Debt>** contains the following **Debt5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PaymentCurrency** <*PmtCcy*> | [0..1] | CodeSet | C1 | 1879 |
| | **FaceAmount** <*FaceAmt*> | [0..1] | Amount | C1, C5 | 1879 |
| | **PaymentFrequency** <*PmtFrqcy*> | [0..1] | ± | | 1880 |
| | **InterestFixingDate** <*IntrstFxgDt*> | [0..1] | DateTime | | 1880 |
| | **DatedDate** <*DtdDt*> | [0..1] | DateTime | | 1880 |
| | **FirstPaymentDate** <*FrstPmtDt*> | [0..1] | DateTime | | 1880 |
| | **MaturityDate** <*MtrtyDt*> | [0..1] | DateTime | | 1880 |
| | **NextCouponDate** <*NxtCpnDt*> | [0..1] | DateTime | | 1880 |
| | **PutableDate** <*PutblDt*> | [0..1] | DateTime | | 1881 |
| | **NextCallableDate** <*NxtCllblDt*> | [0..1] | DateTime | | 1881 |
| | **NextFactorDate** <*NxtFctrDt*> | [0..1] | DateTime | | 1881 |
| | **ExpirationDate** <*XprtnDt*> | [0..1] | DateTime | | 1881 |
| | **PaymentDirectionIndicator** <*PmtDrctnInd*> | [0..1] | Indicator | | 1881 |
| | **InterestRate** <*IntrstRate*> | [0..1] | Rate | | 1881 |
| | **NextInterestRate** <*NxtIntrstRate*> | [0..1] | Rate | | 1881 |
| | **OddCouponIndicator** <*OddCpnInd*> | [0..1] | Indicator | | 1881 |
| | **CallableIndicator** <*CllblInd*> | [0..1] | Indicator | | 1882 |
| | **CPProgram** <*CPPrgm*> | [0..1] | Quantity | | 1882 |
| | **CPRegistrationType** <*CPRegnTp*> | [0..1] | Text | | 1882 |
| | **InterestAccrualDate** <*IntrstAcrlDt*> | [0..1] | DateTime | | 1882 |
| | **PutableIndicator** <*PutblInd*> | [0..1] | Indicator | | 1882 |
| | **PreFundedIndicator** <*PreFnddInd*> | [0..1] | Indicator | | 1883 |
| | **EscrowedIndicator** <*EscrwdInd*> | [0..1] | Indicator | | 1883 |
| | **PerpetualIndicator** <*PerptlInd*> | [0..1] | Indicator | | 1883 |
| | **SubordinatedIndicator** <*SubrdntdInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendibleIndicator** <*XtndblInd*> | [0..1] | Indicator | | 1883 |
| | **ExtendiblePeriod** <*XtndblPrd*> | [0..1] | | | 1884 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |
| | **VariableRateIndicator** <*VarblRateInd*> | [0..1] | Indicator | | 1884 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OverAllotmentAmount** <*OverAlltmtAmt*> | [0..1] | Amount | C1, C5 | 1885 |
| | **OverAllotmentRate** <*OverAlltmtRate*> | [0..1] | Rate | | 1885 |
| | **AmortisableIndicator** <*AmtsblInd*> | [0..1] | Indicator | | 1885 |
| | **InterestCalculationMethod** <*IntrstClctnMtd*> | [0..1] | Text | | 1885 |
| | **CapitalisedInterest** <*CptlsdIntrst*> | [0..1] | | | 1885 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |
| | **ActualDenominationAmount** <*ActlDnmtnAmt*> | [0..*] | Amount | C1, C5 | 1886 |
| | **CurrentFactor** <*CurFctr*> | [0..1] | Rate | | 1887 |
| | **NextFactor** <*NxtFctr*> | [0..1] | Rate | | 1887 |
| | **PreviousFactor** <*PrvsFctr*> | [0..1] | Rate | | 1887 |
| | **Pieces** <*Pcs*> | [0..1] | Quantity | | 1887 |
| | **PoolsMaximum** <*PlsMax*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerMillion** <*PlsPerMln*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerLot** <*PlsPerLot*> | [0..1] | Quantity | | 1887 |
| | **PoolsPerTrade** <*PlsPerTrad*> | [0..1] | Quantity | | 1888 |
| | **ConstantPrePaymentPenaltyIndicator** <*CstPrePmtPnltyInd*> | [0..1] | Indicator | | 1888 |
| | **LotIdentification** <*LotId*> | [0..1] | Text | | 1888 |
| | **ConstantPrePaymentYield** <*CstPrePmtYld*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageCoupon** <*WghtdAvrgCpn*> | [0..1] | Rate | | 1888 |
| | **WeightedAverageLife** <*WghtdAvrgLife*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageLoan** <*WghtdAvrgLn*> | [0..1] | Quantity | | 1888 |
| | **WeightedAverageMaturity** <*WghtdAvrgMtrty*> | [0..1] | Quantity | | 1889 |
| | **InsuredIndicator** <*InsrdInd*> | [0..1] | Indicator | | 1889 |
| | **BankQualifiedIndicator** <*BkQlfdInd*> | [0..1] | Indicator | | 1889 |
| | **YieldCalculation** <*YldClctn*> | [0..*] | | | 1889 |
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |
| | **InterestType** <*IntrstTp*> | [0..1] | CodeSet | | 1896 |
| | **InstrumentStructureType** <*InstrmStrTp*> | [0..1] | | | 1896 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |
| | **GlobalType** <*GblTp*> | [0..1] | | | 1898 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |
| | **PotentialEuroSystemEligibility** <*PotntlEuroSysElgblty*> | [0..1] | Indicator | | 1899 |
| | **Geographics** <*Geogcs*> | [0..1] | Text | | 1899 |
| | **YieldRange** <*YldRg*> | [0..1] | ± | | 1899 |
| | **CouponRange** <*CpnRg*> | [0..1] | ± | | 1900 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1900 |
| | **AlternativeMinimumTaxIndicator** <*AltrntvMinTaxInd*> | [0..1] | Indicator | | 1900 |
| | **AutoReinvestment** <*AutoRinvstmt*> | [0..1] | Rate | | 1901 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 1901 |
| | **TransactionConditions** <*TxConds*> | [0..1] | ± | | 1901 |
| | **LookBack** <*LookBck*> | [0..1] | Quantity | | 1901 |
| | **MaximumSubstitution** <*MaxSbstitn*> | [0..1] | Quantity | | 1901 |
| | **MinimumIncrement** <*MinIncrmt*> | [0..1] | ± | | 1901 |
| | **MinimumQuantity** <*MinQty*> | [0..1] | ± | | 1902 |
| | **Production** <*Pdctn*> | [0..1] | Text | | 1902 |
| | **RestrictedIndicator** <*RstrctdInd*> | [0..1] | Indicator | | 1902 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceFrequency** <*PricFrqcy*> | [0..1] | ± | | 1902 |
| | **Sector** <*Sctr*> | [0..1] | Text | | 1903 |
| | **SubstitutionFrequency** <*SbstitnFrqcy*> | [0..1] | ± | | 1903 |
| | **SubstitutionLeft** <*SbstitnLft*> | [0..1] | Quantity | | 1903 |
| | **WholePoolIndicator** <*WhlPoolInd*> | [0..1] | Indicator | | 1903 |
| | **PriceSource** <*PricSrc*> | [0..1] | Text | | 1903 |
| | **PriceRange** <*PricRg*> | [0..1] | ± | | 1904 |

**Constraints**

- **NextCallableDateAndCallableIndicatorRule**

  If CallableIndicator is present, then NextCalldate must be present.

- **PutableDateAndPutableIndicatorRule**

  If PutableIndicator is present, then PutableDate must be present.

#### 32.4.3.1.1.2.3.1 PaymentCurrency <PmtCcy>

*Presence:* [0..1]

*Definition:* Currency of the payment.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 32.4.3.1.1.2.3.2 FaceAmount <FaceAmt>

*Presence:* [0..1]

*Definition:* Unit value of a debt security.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.3.3 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 32.4.3.1.1.2.3.4 InterestFixingDate <IntrstFxgDt>

*Presence:* [0..1]

*Definition:* Date/time at which the rate determination is made, also called determination date.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.5 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date/time at which a security begins to accrue interest.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.6 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date/time at which the first interest payment is due to holders of the security.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.7 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.8 NextCouponDate <NxtCpnDt>

*Presence:* [0..1]

*Definition:* Date of the coupon attached to the physical security.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.9 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.10 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date/time at which the issuer has the right to pay the securitiy prior to maturity.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.11 NextFactorDate <NxtFctrDt>

*Presence:* [0..1]

*Definition:* The date that the current factor will be changed to a new factor.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.12 ExpirationDate <XprtnDt>

*Presence:* [0..1]

*Definition:* Date/time at which an interest bearing security becomes due and assets are to be repaid.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.13 PaymentDirectionIndicator <PmtDrctnInd>

*Presence:* [0..1]

*Definition:* Indicates the direction of payment for asset or mortgage backed securities, ie, whether the repaid capital is distributed (payment direction is down) or capitalized (payment direction is up).

*Datatype:* One of the following values must be used (see "PaymentDirectionIndicator" on page 3323):

- *Meaning When True:* Up
- *Meaning When False:* Down

#### 32.4.3.1.1.2.3.14 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.15 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the interest rate applicable to the next interest payment period.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.16 OddCouponIndicator <OddCpnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the payment of the coupon (interest) on a bond is off the normal schedule.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.17 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.18 CPProgram <CPPrgm>

*Presence:* [0..1]

*Definition:* The program under which a commercial paper is issued. The values that are most used are:

0 = N/A

1 = 3(a)3

2 = 4(2)

3 = 3(a)4

4 = 3(c)7

5 = 144A

6 = 3(a)2

99 = Other.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.3.19 CPRegistrationType <CPRegnTp>

*Presence:* [0..1]

*Definition:* Registration type of a commercial paper issuance.

*Datatype:* "Max350Text" on page 3328

#### 32.4.3.1.1.2.3.20 InterestAccrualDate <IntrstAcrlDt>

*Presence:* [0..1]

*Definition:* Start date used for calculating accrued interest on debt instruments which are being sold between interest payment dates. Often but not always the same as the issue date and the dated date.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.21 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.22 PreFundedIndicator <PreFnddInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is being escrowed or collateralized either by direct obligations guaranteed by the US government, or by other types of securities. The maturity schedules of the securities in the escrow fund are determined in such a way to pay the maturity value, coupon, and premium payments (if any) of the refunded bonds.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.23 EscrowedIndicator <EscrwdInd>

*Presence:* [0..1]

*Definition:* Indicates whether an interest bearing instrument is deposited in a fund that will be used to pay debt service on refunded securities.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.24 PerpetualIndicator <PerptlInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security has no maturity date.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.25 SubordinatedIndicator <SubrdntdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is a subordinated security.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.26 ExtendibleIndicator <XtndblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is extendible,eg, repayment may be extended or maturity changed.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.27 ExtendiblePeriod <XtndblPrd>

*Presence:* [0..1]

*Definition:* Period during which a date might be extended.

**ExtendiblePeriod <XtndblPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1884 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1884 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1884 |

#### 32.4.3.1.1.2.3.27.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.27.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.27.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 32.4.3.1.1.2.3.28 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.29 OverAllotmentAmount <OverAlltmtAmt>

*Presence:* [0..1]

*Definition:* Amount for which a security can be overalloted (as in greenshoe option).

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.3.30 OverAllotmentRate <OverAlltmtRate>

*Presence:* [0..1]

*Definition:* Percentage for which a security can be overalloted (as in greenshoe option).

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.31 AmortisableIndicator <AmtsblInd>

*Presence:* [0..1]

*Definition:* Indicates whether repayment is made via regular principal and interest payments over time.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.32 InterestCalculationMethod <IntrstClctnMtd>

*Presence:* [0..1]

*Definition:* Calculation method used to calculate interest and/or yield for a bond, for example, street convention.

*Datatype:* "Max70Text" on page 3329

#### 32.4.3.1.1.2.3.33 CapitalisedInterest <CptlsdIntrst>

*Presence:* [0..1]

*Definition:* Specifies whether the interest amount is capitalised until maturity date or paid out at each interest payment date.

**CapitalisedInterest <CptlsdIntrst>** contains one of the following **DistributionPolicy2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1886 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1886 |

#### 32.4.3.1.1.2.3.33.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as an ISO 20022 code.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

#### 32.4.3.1.1.2.3.33.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Distribution policy expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.3.34 ActualDenominationAmount <ActlDnmtnAmt>

*Presence:* [0..*]

*Definition:* Nominal value per security unit.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.3.35 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Identifies the current factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.36 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Identifies the new factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.37 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Identifies the previous factor expressed as a decimal between 0 and 1 defining the outstanding principal of the bond (for factored securities).

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.38 Pieces <Pcs>

*Presence:* [0..1]

*Definition:* Number of pieces composing a pool of financial assets.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.39 PoolsMaximum <PlsMax>

*Presence:* [0..1]

*Definition:* Collection of assets by which a security is backed.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.40 PoolsPerMillion <PlsPerMln>

*Presence:* [0..1]

*Definition:* Indicates per million the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.41 PoolsPerLot <PlsPerLot>

*Presence:* [0..1]

*Definition:* Indicates per lot the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.42 PoolsPerTrade <PlsPerTrad>

*Presence:* [0..1]

*Definition:* Indicates per trade the collection of loans, mortgages or other assets assembled by an originator as the basis for a security.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.43 ConstantPrePaymentPenaltyIndicator <CstPrePmtPnltyInd>

*Presence:* [0..1]

*Definition:* Indicates whether a penalty might be imposed to the borrower of a mortgage in case of prepayments occurring during the lockout period.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.44 LotIdentification <LotId>

*Presence:* [0..1]

*Definition:* Identifies the lot constituting an asset backed or mortgage backed security issue.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.3.45 ConstantPrePaymentYield <CstPrePmtYld>

*Presence:* [0..1]

*Definition:* Measure of prepayment as a yield of the current outstanding loan balance.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.46 WeightedAverageCoupon <WghtdAvrgCpn>

*Presence:* [0..1]

*Definition:* Contains the weighted average coupon of the fixed income instrument (expressed as a percentage).

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.47 WeightedAverageLife <WghtdAvrgLife>

*Presence:* [0..1]

*Definition:* Contains the weighted average life of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.48 WeightedAverageLoan <WghtdAvrgLn>

*Presence:* [0..1]

*Definition:* Contains the weighted average loan of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.49 WeightedAverageMaturity <WghtdAvrgMtrty>

*Presence:* [0..1]

*Definition:* Contains the weighted average maturity of the fixed income instrument (expressed in months).

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.3.50 InsuredIndicator <InsrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the instrument is backed by any kind of asset or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.51 BankQualifiedIndicator <BkQlfdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the security is bank qualified (usually applies to loan products).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.52 YieldCalculation <YldClctn>

*Presence:* [0..*]

*Definition:* Rate of return on an investment, based on the price.

**YieldCalculation <YldClctn>** contains the following **YieldCalculation6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Rate | | 1890 |
| | **CalculationType** <*ClctnTp*> | [0..1] | | | 1890 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |
| | **RedemptionPrice** <*RedPric*> | [0..1] | | | 1893 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |
| | **ValueDate** <*ValDt*> | [1..1] | Date | | 1895 |
| | **ValuePeriod** <*ValPrd*> | [1..1] | | | 1895 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |
| | **CalculationDate** <*ClctnDt*> | [1..1] | DateTime | | 1896 |

#### 32.4.3.1.1.2.3.52.1 Value <Val>

*Presence:* [1..1]

*Definition:* Result of the yield calculation.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.52.2 CalculationType <ClctnTp>

*Presence:* [0..1]

*Definition:* Specifies the type of calculation.

**CalculationType <ClctnTp>** contains one of the following **CalculationType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1890 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1893 |

#### 32.4.3.1.1.2.3.52.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Calculation type expressed as an ISO 20022 code.

*Datatype:* "CalculationType1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |

| CodeName | Name | Definition |
|---|---|---|
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |

| CodeName | Name | Definition |
|---|---|---|
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

#### 32.4.3.1.1.2.3.52.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Calculation type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.3.52.3 RedemptionPrice <RedPric>

*Presence:* [0..1]

*Definition:* Price to which the yield has been calculated.

**RedemptionPrice <RedPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1893 |
| | **Value** <*Val*> | [1..1] | ± | | 1894 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1894 |

#### 32.4.3.1.1.2.3.52.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

| CodeName | Name | Definition |
|---|---|---|
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.3.52.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.3.52.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.3.52.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Date/time on which the calculation is based, for example, valuation on October 1 (price date) based on price of September 19 ( value date).

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.2.3.52.5 ValuePeriod <ValPrd>

*Presence:* [1..1]

*Definition:* Period on which the calculation is based.

**ValuePeriod <ValPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1895 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1896 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1896 |

#### 32.4.3.1.1.2.3.52.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.52.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.52.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 32.4.3.1.1.2.3.52.6 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Clarifies yield irregularities associated with date, for example when it falls on a non-business day.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.3.53 InterestType <IntrstTp>

*Presence:* [0..1]

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Datatype:* "InterestType3Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

#### 32.4.3.1.1.2.3.54 InstrumentStructureType <InstrmStrTp>

*Presence:* [0..1]

*Definition:* Indicates the type of deal for structured finance.

**InstrumentStructureType <InstrmStrTp>** contains one of the following **InstrumentSubStructureType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1897 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1898 |

#### 32.4.3.1.1.2.3.54.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as an ISO 20022 code.

*Datatype:* "InstrumentSubStructureType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |

| CodeName | Name | Definition |
|---|---|---|
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

#### 32.4.3.1.1.2.3.54.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Instrument sub-structure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.3.55 GlobalType <GblTp>

*Presence:* [0..1]

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

New Global Note (NGN): Form of global certificate which refers to the books and records of the ICSDs to determine the issue outstanding amount (IOA).

Classical Global Note (CGN): Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the issue outstanding amount (IOA).

**GlobalType <GblTp>** contains one of the following **GlobalNote2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1898 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1899 |

#### 32.4.3.1.1.2.3.55.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Global note expressed as an ISO 20022 code.

*Datatype:* "GlobalNote1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

#### 32.4.3.1.1.2.3.55.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Global note expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.3.56 PotentialEuroSystemEligibility <PotntlEuroSysElgblty>

*Presence:* [0..1]

*Definition:* Flag to indicate the security is intended to be held in a manner that could allow the Eurosystem eligibility.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.57 Geographics <Geogcs>

*Presence:* [0..1]

*Definition:* Type of stipulation expressing geographical constraints on a fixed income instrument. It is expressed with a state or country abbreviation and a minimum or maximum percentage. Example: CA 0-80 (minimum of 80 percent in Californian assets).

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.3.58 YieldRange <YldRg>

*Presence:* [0..1]

*Definition:* Range of allowed yield.

**YieldRange <YldRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 32.4.3.1.1.2.3.59 CouponRange <CpnRg>

*Presence:* [0..1]

*Definition:* Identification of a range of coupon numbers attached to its related financial instrument.

**CouponRange <CpnRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 32.4.3.1.1.2.3.60 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 32.4.3.1.1.2.3.61 AlternativeMinimumTaxIndicator <AltrntvMinTaxInd>

*Presence:* [0..1]

*Definition:* Identifies whether the issue is subject to alternative minimum taxation (used for municipal bonds).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.62 AutoReinvestment <AutoRinvstmt>

*Presence:* [0..1]

*Definition:* Indicates an instruction to reinvest dividends in the underlying security (or proceeds at maturity in a similar instrument) if the current rate is <rate> or better.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.63 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.3.64 TransactionConditions <TxConds>

*Presence:* [0..1]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TransactionConditions <TxConds>** contains one of the following elements (see "TradeTransactionCondition7Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 32.4.3.1.1.2.3.65 LookBack <LookBck>

*Presence:* [0..1]

*Definition:* Indicates an instruction or attribute giving the number of days to be included in the look-back period for the investment. For example some options allow exercise based on the underlying asset's optimal value over the look-back period.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.3.66 MaximumSubstitution <MaxSbstitn>

*Presence:* [0..1]

*Definition:* Maximum number of time the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.3.67 MinimumIncrement <MinIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable increments of a security.

**MinimumIncrement <MinIncrmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.2.3.68 MinimumQuantity <MinQty>

*Presence:* [0..1]

*Definition:* Indicates the minimum tradable quantity of a security.

**MinimumQuantity <MinQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.2.3.69 Production <Pdctn>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond, particularly an mortgage back security (MBS), issued in a particular year.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.3.70 RestrictedIndicator <RstrctdInd>

*Presence:* [0..1]

*Definition:* Identifies if the securities is restricted or not (as per Rule 144).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.71 PriceFrequency <PricFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the frequency at which the bond is re-rated and therefore re-priced (bond attribute, particularly of floating rate and index linked instruments).

**PriceFrequency <PricFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 32.4.3.1.1.2.3.72 Sector <Sctr>

*Presence:* [0..1]

*Definition:* Indicates the market sector the security is classified as for example pharmaceuticals, automobile, housing, etc.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.3.73 SubstitutionFrequency <SbstitnFrqcy>

*Presence:* [0..1]

*Definition:* Indicates the maximum number of times collateral can be substituted.

**SubstitutionFrequency <SbstitnFrqcy>** contains one of the following elements (see "Frequency35Choice" on page 2960 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

#### 32.4.3.1.1.2.3.74 SubstitutionLeft <SbstitnLft>

*Presence:* [0..1]

*Definition:* Number of remaining times the collateral can be substitute.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.3.75 WholePoolIndicator <WhlPoolInd>

*Presence:* [0..1]

*Definition:* Indicates a search criterion when looking to buy a mortgaged backed security that either is [yes] or is not [no] an entire pool.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.2.3.76 PriceSource <PricSrc>

*Presence:* [0..1]

*Definition:* Identifies the Benchmark source price (eg. BB Generic, BB Fairvalue, Brokertec.).

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.3.77 PriceRange <PricRg>

*Presence:* [0..1]

*Definition:* Indicates a search criterion used when looking to buy a bond within a particular price range.

**PriceRange <PricRg>** contains the following elements (see "AmountOrPercentageRange1" on page 3003 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 32.4.3.1.1.2.4 Derivative <Deriv>

*Presence:* [0..1]

*Definition:* Choice between type of derivatives.

**Derivative <Deriv>** contains the following **Derivative4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Future** <*Futr*> | [0..1] | | | 1908 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |
| | **Option** <*Optn*> | [0..1] | | | 1928 |
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |

#### 32.4.3.1.1.2.4.1 Future <Futr>

*Presence:* [0..1]

*Definition:* Parameters for contracts which obligate the buyer to receive and the seller to deliver in the future the assets specified at an agreed price.

**Future <Futr>** contains the following **Future4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1910 |
| | **ExercisePrice** <*ExrcPric*> | [0..1] | | | 1910 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |
| | **FutureDate** <*FutrDt*> | [0..1] | DateTime | | 1912 |
| | **MinimumSize** <*MinSz*> | [0..1] | Amount | C1, C5 | 1912 |
| | **UnitOfMeasure** <*UnitOfMeasr*> | [0..1] | | | 1913 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |
| | **TimeUnit** <*TmUnit*> | [0..1] | | | 1915 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1916 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |

#### 32.4.3.1.1.2.4.1.1 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 32.4.3.1.1.2.4.1.2 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a Future will have to buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1910 |
| | **Value** <*Val*> | [1..1] | ± | | 1911 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1911 |

#### 32.4.3.1.1.2.4.1.2.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for |

| CodeName | Name | Definition |
|---|---|---|
| | | example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.1.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.1.2.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |

| CodeName | Name | Definition |
|---|---|---|
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.1.3 FutureDate <FutrDt>

*Presence:* [0..1]

*Definition:* Date on which future contracts settle.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.4.1.4 MinimumSize <MinSz>

*Presence:* [0..1]

*Definition:* Specifies the minimum ratio or multiply factor used to convert from contracts to shares.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.5 UnitOfMeasure <UnitOfMeasr>

*Presence:* [0..1]

*Definition:* Used to indicate the measurement unit of the underlying commodity on which the contract is based (for example, 2500 lbs of lean cattle, 1000 barrels of crude oil, 1000 bushels of corn, etc.).

**UnitOfMeasure <UnitOfMeasr>** contains one of the following **UnitOfMeasure7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1913 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1915 |

#### 32.4.3.1.1.2.4.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as an ISO 20022 code.

*Datatype:* "UnitOfMeasure9Code" on page 3315

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |

| CodeName | Name | Definition |
|---|---|---|
| FOOT | Foot | Unit of length equal to 1/3 yard. |
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |

| CodeName | Name | Definition |
|---|---|---|
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

#### 32.4.3.1.1.2.4.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unit of measure expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.1.6 TimeUnit <TmUnit>

*Presence:* [0..1]

*Definition:* Used to indicate a time unit for the contract (for example days, weeks, months, etc.).

**TimeUnit <TmUnit>** contains one of the following **TimeUnit3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1916 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1916 |

#### 32.4.3.1.1.2.4.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Time unit expressed as an ISO 20022 code.

*Datatype:* "TimeUnit1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

#### 32.4.3.1.1.2.4.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Time unit expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.1.7 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1918 |
| | **Quantity** <*Qty*> | [0..1] | | | 1918 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1918 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1919 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1920 |
| | **Price** <*Pric*> | [0..1] | | | 1920 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1922 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1924 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1926 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1927 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1927 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1928 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1928 |

#### 32.4.3.1.1.2.4.1.7.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.4.1.7.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1918 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1918 |

#### 32.4.3.1.1.2.4.1.7.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.4.1.7.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.7.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1919 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1919 |

#### 32.4.3.1.1.2.4.1.7.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 32.4.3.1.1.2.4.1.7.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.1.7.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.7.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.4.1.7.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1920 |
| | **Value** <*Val*> | [1..1] | ± | | 1921 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1921 |

#### 32.4.3.1.1.2.4.1.7.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.1.7.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.1.7.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.1.7.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1922 |
| | **Value** <*Val*> | [1..1] | ± | | 1923 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1923 |

#### 32.4.3.1.1.2.4.1.7.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.1.7.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.1.7.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.1.7.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1924 |
| | **Value** <*Val*> | [1..1] | ± | | 1925 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1925 |

#### 32.4.3.1.1.2.4.1.7.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.1.7.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.1.7.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.1.7.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.7.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.7.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.7.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1927 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1928 |

#### 32.4.3.1.1.2.4.1.7.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.4.1.7.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.1.7.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.4.1.7.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 32.4.3.1.1.2.4.2 Option <Optn>

*Presence:* [0..1]

*Definition:* Contracts which grant to the holder either the privilege to purchase or the privilege to sell the assets specified at a predetermined price or formula at or within a time in the future.

**Option <Optn>** contains the following **Option15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OptionSettlementStyle** <*OptnSttlmStyle*> | [0..1] | | | 1932 |
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |
| | **ConversionDate** <*ConvsDt*> | [0..1] | DateTime | | 1932 |
| | **StrikePrice** <*StrkPric*> | [0..1] | | | 1932 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |
| | **MinimumExercisableQuantity** <*MinExrcblQty*> | [0..1] | ± | | 1934 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | | | 1935 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |
| | **OptionStyle** <*OptnStyle*> | [0..1] | | | 1936 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |
| | **OptionType** <*OptnTp*> | [0..1] | ± | | 1936 |
| | **StrikeValue** <*StrkVal*> | [0..1] | Quantity | | 1937 |
| | **StrikeMultiplier** <*StrkMltplr*> | [0..1] | Quantity | | 1937 |
| | **InstrumentAssignmentMethod** <*InstrmAssgnmtMtd*> | [0..1] | | | 1937 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |
| | **VersionNumber** <*VrsnNb*> | [0..1] | Quantity | | 1938 |
| | **ExpiryLocation** <*XpryLctn*> | [0..1] | Text | | 1938 |
| | **Standardisation** <*Stdstn*> | [0..1] | | | 1938 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **TradingPartyRole** <*TradgPtyRole*> | [0..1] | | | 1939 |
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |
| | **ContractSize** <*CtrctSz*> | [0..1] | Rate | | 1940 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AdditionalUnderlyingAttributes** <*AddtlUndrlygAttrbts*> | [0..*] | | | 1940 |
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |

#### 32.4.3.1.1.2.4.2.1 OptionSettlementStyle <OptnSttlmStyle>

*Presence:* [0..1]

*Definition:* Specifies whether the option contract settles at the open or close of the market.

**OptionSettlementStyle <OptnSttlmStyle>** contains one of the following **SettleStyle2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [0..*] | CodeSet | | 1932 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1932 |

##### 32.4.3.1.1.2.4.2.1.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Settle style expressed as an ISO 20022 code.

*Datatype:* "SettleStyle1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

##### 32.4.3.1.1.2.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settle style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.2.2 ConversionDate <ConvsDt>

*Presence:* [0..1]

*Definition:* Deadline by which a convertible security must be converted according to the terms of the issue.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.2.4.2.3 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Amount of money for which goods, services or assets are offered, sold, or bought.

**StrikePrice <StrkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1933 |
| | **Value** <*Val*> | [1..1] | ± | | 1933 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1934 |

#### 32.4.3.1.1.2.4.2.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.2.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.2.4 MinimumExercisableQuantity <MinExrcblQty>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that must be exercised.

**MinimumExercisableQuantity <MinExrcblQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.2.4.2.5 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains one of the following **DateTimePeriod1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 1935 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 1935 |
| Or} | **DateTimeRange** <*DtTmRg*> | [1..1] | ± | | 1935 |

##### 32.4.3.1.1.2.4.2.5.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

##### 32.4.3.1.1.2.4.2.5.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

##### 32.4.3.1.1.2.4.2.5.3 DateTimeRange <DtTmRg>

*Presence:* [1..1]

*Definition:* Range of time between a start date and time and an end date and time.

**DateTimeRange <DtTmRg>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 32.4.3.1.1.2.4.2.6 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following **OptionStyle1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1936 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1936 |

#### 32.4.3.1.1.2.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style is defined using a code.

*Datatype:* "OptionStyle1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

#### 32.4.3.1.1.2.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 32.4.3.1.1.2.4.2.7 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType8Choice" on page 3047 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

#### 32.4.3.1.1.2.4.2.8 StrikeValue <StrkVal>

*Presence:* [0..1]

*Definition:* Used for derivatives. The number of shares/units for the financial instrument involved in the option trade.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.4.2.9 StrikeMultiplier <StrkMltplr>

*Presence:* [0..1]

*Definition:* Used for derivatives. Multiplier applied to the strike price for the purpose of calculating the settlement value.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.4.2.10 InstrumentAssignmentMethod <InstrmAssgnmtMtd>

*Presence:* [0..1]

*Definition:* Method under which assignment was conducted.

**InstrumentAssignmentMethod <InstrmAssgnmtMtd>** contains one of the following **AssignmentMethod2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1937 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1937 |

#### 32.4.3.1.1.2.4.2.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Assignment method expressed as an ISO 20022 code.

*Datatype:* "AssignmentMethod1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

#### 32.4.3.1.1.2.4.2.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Assignment method expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.2.11 VersionNumber <VrsnNb>

*Presence:* [0..1]

*Definition:* Number allocated by options exchanges to record that an option has undergone a change in its contract specifications (particularly adjustment of the strike price).

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.2.4.2.12 ExpiryLocation <XpryLctn>

*Presence:* [0..1]

*Definition:* Financial center where option expires.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 32.4.3.1.1.2.4.2.13 Standardisation <Stdstn>

*Presence:* [0..1]

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

**Standardisation <Stdstn>** contains one of the following **Standardisation3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1938 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |

#### 32.4.3.1.1.2.4.2.13.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Standardisation expressed as an ISO 20022 code.

*Datatype:* "Standardisation1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying |

| CodeName | Name | Definition |
|---|---|---|
| | | instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

#### 32.4.3.1.1.2.4.2.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Standardisation expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.2.14 TradingPartyRole <TradgPtyRole>

*Presence:* [0..1]

*Definition:* Specifies the party which is the buyer or the seller.

**TradingPartyRole <TradgPtyRole>** contains one of the following **OptionParty3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..*] | CodeSet | | 1939 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1939 |

#### 32.4.3.1.1.2.4.2.14.1 Code <Cd>

*Presence:* [1..*]

*Definition:* Option party expressed as an ISO 20022 code.

*Datatype:* "OptionParty1Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

#### 32.4.3.1.1.2.4.2.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option party expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.2.15 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

*Datatype:* "BaseOneRate" on page 3324

#### 32.4.3.1.1.2.4.2.16 AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>

*Presence:* [0..*]

*Definition:* Provides more information about the underlying instrument.

**AdditionalUnderlyingAttributes <AddtlUndrlygAttrbts>** contains the following **UnderlyingAttributes4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AllocationPercentage** <*AllcnPctg*> | [0..1] | Rate | | 1942 |
| | **Quantity** <*Qty*> | [0..1] | | | 1942 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |
| | **SettlementType** <*SttlmTp*> | [0..1] | | | 1942 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |
| | **CashAmount** <*CshAmt*> | [0..1] | Amount | C1, C5 | 1943 |
| | **CashType** <*CshTp*> | [0..1] | Text | | 1944 |
| | **Price** <*Pric*> | [0..1] | | | 1944 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |
| | **DirtyPrice** <*DrtyPric*> | [0..1] | | | 1946 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |
| | **EndPrice** <*EndPric*> | [0..1] | | | 1948 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |
| | **StartValue** <*StartVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **CurrentValue** <*CurVal*> | [0..1] | Amount | C1, C5 | 1950 |
| | **EndValue** <*EndVal*> | [0..1] | Amount | C1, C5 | 1951 |
| | **AdjustedQuantity** <*AdjstdQty*> | [0..1] | | | 1951 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |
| | **ExchangeRate** <*XchgRate*> | [0..1] | Rate | | 1952 |
| | **CapValue** <*CapVal*> | [0..1] | Amount | C1, C5 | 1952 |

#### 32.4.3.1.1.2.4.2.16.1 AllocationPercentage <AllcnPctg>

*Presence:* [0..1]

*Definition:* Percent of the strike price that this underlying represents.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.4.2.16.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security.

**Quantity <Qty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1942 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1942 |

#### 32.4.3.1.1.2.4.2.16.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.4.2.16.2.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.2.16.3 SettlementType <SttlmTp>

*Presence:* [0..1]

*Definition:* Indicates order settlement period for the underlying instrument. Represents the number of days until settlement; for example, 2 means T+1 settlement, 4 means T+3 settlement, 5 means T+4 settlement.

**SettlementType <SttlmTp>** contains one of the following **SettlementType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1943 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1943 |

#### 32.4.3.1.1.2.4.2.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement type expressed as an ISO 20022 code.

*Datatype:* "SettlementType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

#### 32.4.3.1.1.2.4.2.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.2.4.2.16.4 CashAmount <CshAmt>

*Presence:* [0..1]

*Definition:* Cash amount associated with the underlying component. Necessary for derivatives that deliver into more than one underlying instrument and one of the underlying's is a fixed cash value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.2.16.5 CashType <CshTp>

*Presence:* [0..1]

*Definition:* Represents how the cash will be calculated. Indicates that the cash is either fixed or a difference value (difference between strike and current underlying price).

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.2.4.2.16.6 Price <Pric>

*Presence:* [0..1]

*Definition:* In a financing deal, clean price (percent-of-par or per unit) of the underlying security or basket.

**Price <Pric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1944 |
| | **Value** <*Val*> | [1..1] | ± | | 1945 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1945 |

#### 32.4.3.1.1.2.4.2.16.6.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |

| CodeName | Name | Definition |
|---|---|---|
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.2.16.6.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.2.16.6.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |

| CodeName | Name | Definition |
|---|---|---|
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.2.16.7 DirtyPrice <DrtyPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket. "Dirty" means it includes accrued interest.

**DirtyPrice <DrtyPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1946 |
| | **Value** <*Val*> | [1..1] | ± | | 1947 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1947 |

#### 32.4.3.1.1.2.4.2.16.7.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |

| CodeName | Name | Definition |
|---|---|---|
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.2.16.7.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.2.16.7.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.2.16.8 EndPrice <EndPric>

*Presence:* [0..1]

*Definition:* In a financing deal, price (percent-of-par or per unit) of the underlying security or basket at the end of the agreement.

**EndPrice <EndPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1948 |
| | **Value** <*Val*> | [1..1] | ± | | 1949 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1949 |

#### 32.4.3.1.1.2.4.2.16.8.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |

| CodeName | Name | Definition |
|---|---|---|
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.2.4.2.16.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.2.4.2.16.8.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to |

| CodeName | Name | Definition |
|---|---|---|
| | | sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.2.4.2.16.9 StartValue <StartVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the start of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.2.16.10 CurrentValue <CurVal>

*Presence:* [0..1]

*Definition:* Currency value currently attributed to this collateral.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.2.16.11 EndValue <EndVal>

*Presence:* [0..1]

*Definition:* Currency value attributed to this collateral at the end of the agreement.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.2.16.12 AdjustedQuantity <AdjstdQty>

*Presence:* [0..1]

*Definition:* Unit amount of the underlying security (shares) adjusted for pending corporate action not yet allocated.

**AdjustedQuantity <AdjstdQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1951 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1952 |

#### 32.4.3.1.1.2.4.2.16.12.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.2.4.2.16.12.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.2.4.2.16.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Foreign exchange rate used to compute the current value.

*Datatype:* "PercentageRate" on page 3325

#### 32.4.3.1.1.2.4.2.16.14 CapValue <CapVal>

*Presence:* [0..1]

*Definition:* Maximum notional value for a financial instrument that is capped.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 32.4.3.1.1.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..*]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **CommonFinancialInstrumentAttributes11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityStatus** <*SctySts*> | [0..1] | | | 1962 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1962 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1962 |
| | **FinancialInstrumentName** <*FinInstrmNm*> | [0..*] | | | 1963 |
| | **ISOShortName** <*ISOShrtNm*> | [0..1] | Text | | 1963 |
| | **ISOLongName** <*ISOLngNm*> | [0..1] | Text | | 1963 |
| | **ValidFrom** <*VldFr*> | [0..1] | ± | | 1963 |
| | **DenominationCurrency** <*DnmtnCcy*> | [0..1] | CodeSet | C2 | 1963 |
| | **CertificateNumber** <*CertNb*> | [0..1] | Text | | 1964 |
| | **ContractVersionNumber** <*CtrctVrsnNb*> | [0..1] | Quantity | | 1964 |
| | **CouponAttachedNumber** <*CpnAttchdNb*> | [0..1] | Text | | 1964 |
| | **TaxLotNumber** <*TaxLotNb*> | [0..1] | Text | | 1964 |
| | **PoolNumber** <*PoolNb*> | [0..1] | Text | | 1964 |
| | **CoveredIndicator** <*CvrdInd*> | [0..1] | Indicator | | 1964 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | | | 1964 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1965 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1965 |
| | **PositionLimit** <*PosLmt*> | [0..1] | ± | | 1965 |
| | **NearTermPositionLimit** <*NearTermPosLmt*> | [0..1] | ± | | 1966 |
| | **ListingDate** <*ListgDt*> | [0..1] | Date | | 1966 |
| | **RecordDate** <*RcrdDt*> | [0..1] | DateTime | | 1966 |
| | **ExpiryDate** <*XpryDt*> | [0..1] | Date | | 1966 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1966 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | | | 1966 |
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1967 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1967 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1967 |
| | **Issuance** <*Issnc*> | [0..1] | | | 1967 |
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1968 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1969 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1969 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1969 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1969 |
| | **Name** <*Nm*> | [1..1] | Text | | 1970 |
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1973 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1973 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1974 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1974 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1974 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1975 |
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |
| | **TradingMarket** <*TradgMkt*> | [0..*] | | | 1976 |
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1976 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1976 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1977 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1977 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1977 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1978 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1979 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1979 |
| | **SpreadAndBenchmarkCurve** <*SprdAndBchmkCrv*> | [0..*] | | | 1979 |
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1979 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1980 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1981 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1983 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1983 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1985 |
| | **PutType** <*PutTp*> | [0..1] | | | 1985 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1985 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1985 |
| | **CallType** <*CallTp*> | [0..1] | | | 1986 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1986 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1986 |
| | **FungibleIndicator** <*FngbInd*> | [0..1] | Indicator | | 1986 |
| | **Confidential** <*Cnfdtl*> | [0..1] | Indicator | | 1987 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PrivatePlacement** <*PrvtPlcmnt*> | [0..1] | Indicator | | 1987 |
| | **ConvertibleIndicator** <*ConvtblInd*> | [0..1] | Indicator | | 1987 |
| | **ConversionPeriod** <*ConvsPrd*> | [0..1] | ± | | 1987 |
| | **ConversionRatioNumerator** <*ConvsRatioNmrtr*> | [0..1] | ± | | 1988 |
| | **ConversionRatioDenominator** <*ConvsRatioDnmtr*> | [0..1] | ± | | 1988 |
| | **PrimaryPlaceOfDeposit** <*PmryPlcOfDpst*> | [0..1] | ± | | 1988 |
| | **TradingMethod** <*TradgMtd*> | [0..1] | | | 1988 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1989 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1989 |
| | **TEFRARule** <*TEFRARule*> | [0..1] | | | 1989 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1989 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1990 |
| | **SerieNumber** <*SrNb*> | [0..1] | Text | | 1990 |
| | **Class** <*Clss*> | [0..1] | Text | | 1990 |
| | **WithholdingTaxRegime** <*WhldgTaxRgm*> | [0..*] | | | 1990 |
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1990 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1991 |
| | **PaymentStatus** <*PmtSts*> | [0..1] | ± | | 1991 |
| | **InitialPhysicalForm** <*InitlPhysForm*> | [0..1] | | | 1991 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1992 |
| | **AfterExchangePhysicalForm** <*AftrXchgPhysForm*> | [0..1] | | | 1992 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1993 |
| | **CommonSafekeeper** <*CmonSfkpr*> | [0..1] | | | 1993 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1993 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1993 |
| | **RedemptionType** <*RedTp*> | [0..1] | | | 1994 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1994 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1994 |
| | **RedemptionPaymentCurrency** <*RedPmtCcy*> | [0..1] | CodeSet | C1 | 1995 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Restriction** <*Rstrctn*> | [0..*] | | | 1995 |
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1996 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1996 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1997 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1998 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1999 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **FinancialInstrumentIdentificationValidity** <*FinInstrmIdVldty*> | [0..*] | | | 2000 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 2000 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 2001 |
| | **SettlementInformation** <*SttlmInf*> | [0..*] | | | 2001 |
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 2002 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 2003 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 2003 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 2003 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 2003 |
| | **FinancialInstrumentForm** <*FinInstrmForm*> | [0..1] | | | 2004 |
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 2004 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 2005 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ContactName** <*CtctNm*> | [0..1] | | | 2005 |
| | **Name** <*Nm*> | [1..1] | Text | | 2006 |
| | **Identification** <*Id*> | [0..1] | | | 2006 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2007 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2008 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2008 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2008 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2008 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2008 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2009 |
| | **LeadManager** <*LeadMgr*> | [0..1] | | | 2009 |
| | **Name** <*Nm*> | [1..1] | Text | | 2010 |
| | **Identification** <*Id*> | [0..1] | | | 2010 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2011 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2012 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2012 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2012 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2012 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2012 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2013 |
| | **PrincipalPayingAgent** <*PrncplPngAgt*> | [0..1] | | | 2013 |
| | **Name** <*Nm*> | [1..1] | Text | | 2014 |
| | **Identification** <*Id*> | [0..1] | | | 2014 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2015 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2016 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2016 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2016 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2016 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2016 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2017 |
| | **PayingAgent** <*PngAgt*> | [0..1] | | | 2017 |
| | **Name** <*Nm*> | [1..1] | Text | | 2018 |
| | **Identification** <*Id*> | [0..1] | | | 2018 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2019 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2019 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2020 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2020 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2020 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2020 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2020 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2021 |
| | **Depository** <*Dpstry*> | [0..1] | | | 2021 |
| | **Name** <*Nm*> | [1..1] | Text | | 2022 |
| | **Identification** <*Id*> | [0..1] | | | 2022 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2023 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2024 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2024 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2024 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2024 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2024 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2025 |
| | **UnderlyingRisk** <*UndrlygRsk*> | [0..1] | | | 2025 |
| | **Name** <*Nm*> | [1..1] | Text | | 2026 |
| | **Identification** <*Id*> | [0..1] | | | 2026 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2027 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2028 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2028 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2028 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2028 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2028 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2029 |
| | **SecurityCSDLink** <*SctyCSDLk*> | [0..*] | | | 2029 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2030 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2030 |
| | **SecurityMaintenance** <*SctyMntnc*> | [0..1] | Indicator | | 2031 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 2031 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |

#### 32.4.3.1.1.3.1 SecurityStatus <SctySts>

*Presence:* [0..1]

*Definition:* Specifies the status of the security within its lifecycle.

**SecurityStatus <SctySts>** contains one of the following **SecurityStatus3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1962 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1962 |

##### 32.4.3.1.1.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Security status expressed as an ISO 20022 code.

*Datatype:* "SecurityStatus2Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

##### 32.4.3.1.1.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Security status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.2 FinancialInstrumentName <FinInstrmNm>

*Presence:* [0..*]

*Definition:* Name of the security.

**FinancialInstrumentName <FinInstrmNm>** contains the following **FinancialInstrumentName2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ISOShortName** <*ISOShrtNm*> | [0..1] | Text | | 1963 |
| | **ISOLongName** <*ISOLngNm*> | [0..1] | Text | | 1963 |
| | **ValidFrom** <*VldFr*> | [0..1] | ± | | 1963 |

##### 32.4.3.1.1.3.2.1 ISOShortName <ISOShrtNm>

*Presence:* [0..1]

*Definition:* Short name of the security expressed as ISO 18773/18774.

*Datatype:* "Max35Text" on page 3328

##### 32.4.3.1.1.3.2.2 ISOLongName <ISOLngNm>

*Presence:* [0..1]

*Definition:* Name of the security.

*Datatype:* "Max350Text" on page 3328

##### 32.4.3.1.1.3.2.3 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Defines the date since when the name of the security is valid.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 32.4.3.1.1.3.3 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 32.4.3.1.1.3.4 CertificateNumber <CertNb>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier of a certificate assigned by the issuer.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.5 ContractVersionNumber <CtrctVrsnNb>

*Presence:* [0..1]

*Definition:* Version number assigned to the contract associated with the security.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.3.6 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

*Datatype:* "Max3NumericText" on page 3328

#### 32.4.3.1.1.3.7 TaxLotNumber <TaxLotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

*Datatype:* "Max15NumericText" on page 3326

#### 32.4.3.1.1.3.8 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

*Datatype:* "Max15NumericText" on page 3326

#### 32.4.3.1.1.3.9 CoveredIndicator <CvrdInd>

*Presence:* [0..1]

*Definition:* Indicates whether the derivative product is covered or not by an underlying financial instrument position.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.3.10 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following **LegalRestrictions4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1965 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1965 |

#### 32.4.3.1.1.3.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions1Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

#### 32.4.3.1.1.3.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.11 PositionLimit <PosLmt>

*Presence:* [0..1]

*Definition:* Position limits are created for the purpose of maintaining stable and fair markets. Contracts held by one individual investor with different brokers may be combined in order to gauge accurately the level of control held by one party.

Each option and futures contract will have varying position limits.

**PositionLimit <PosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.12 NearTermPositionLimit <NearTermPosLmt>

*Presence:* [0..1]

*Definition:* Near-term position limit for the instrument.

**NearTermPositionLimit <NearTermPosLmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.13 ListingDate <ListgDt>

*Presence:* [0..1]

*Definition:* Original Date/time at which the security is listed at the specific exchange or trading venue.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.14 RecordDate <RcrdDt>

*Presence:* [0..1]

*Definition:* Date/time at which positions are struck to note which parties are entitled to receive the entitlement to a corporate event or vote at a meeting.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.3.15 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.16 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Reason for which money is raised through the issuance of a security.

*Datatype:* "Max256Text" on page 3327

#### 32.4.3.1.1.3.17 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Information allowing the classification of a financial instrument, for example, with its ISO CFI (Classification of Financial Instrument) or product type.

**ClassificationType <ClssfctnTp>** contains the following **ClassificationType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClassificationFinancialInstrument** <*ClssfctnFinInstrm*> | [0..1] | IdentifierSet | | 1967 |
| | **FinancialInstrumentProductTypeCode** <*FinInstrmPdctTpCd*> | [0..1] | CodeSet | | 1967 |
| | **AlternateClassification** <*AltrnClssfctn*> | [0..*] | ± | | 1967 |

#### 32.4.3.1.1.3.17.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 32.4.3.1.1.3.17.2 FinancialInstrumentProductTypeCode <FinInstrmPdctTpCd>

*Presence:* [0..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstrumentProductType1Code" on page 3242

#### 32.4.3.1.1.3.17.3 AlternateClassification <AltrnClssfctn>

*Presence:* [0..*]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

#### 32.4.3.1.1.3.18 Issuance <Issnc>

*Presence:* [0..1]

*Definition:* Details regarding the issuance of an asset.

**Issuance <Issnc>** contains the following **Issuance6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuePlace** <*IssePlc*> | [0..1] | IdentifierSet | | 1968 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C4 | 1969 |
| | **IssueDate** <*IsseDt*> | [0..1] | Date | | 1969 |
| | **AnnouncementDate** <*AnncmntDt*> | [0..1] | DateTime | | 1969 |
| | **IssuerOrganisation** <*IssrOrg*> | [0..1] | | | 1969 |
| | **Name** <*Nm*> | [1..1] | Text | | 1970 |
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |
| | **IssueNominalAmount** <*IsseNmnlAmt*> | [0..1] | ± | | 1973 |
| | **FullIssuedAmount** <*FullIssdAmt*> | [0..1] | Amount | C1, C5 | 1973 |
| | **IssueSize** <*IsseSz*> | [0..1] | Quantity | | 1974 |
| | **IssuePrice** <*IssePric*> | [0..1] | ± | | 1974 |
| | **IssuanceDistribution** <*IssncDstrbtn*> | [0..1] | | | 1974 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |
| | **GoverningLaw** <*GovngLaw*> | [0..*] | | | 1975 |
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |

#### 32.4.3.1.1.3.18.1 IssuePlace <IssePlc>

*Presence:* [0..1]

*Definition:* Indicates where the financial instrument was issued.

*Datatype:* "MICIdentifier" on page 3322

#### 32.4.3.1.1.3.18.2 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.18.3 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date/time at which the security was made available.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.18.4 AnnouncementDate <AnncmntDt>

*Presence:* [0..1]

*Definition:* Date/time, as announced by the issuer, at which the securities will be issued.

*Datatype:* "ISODateTime" on page 3320

#### 32.4.3.1.1.3.18.5 IssuerOrganisation <IssrOrg>

*Presence:* [0..1]

*Definition:* Legal entity that has the right to issue securities.

**IssuerOrganisation <IssrOrg>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 1970 |
| | **Identification** <*Id*> | [0..1] | | | 1970 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 1971 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 1971 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 1972 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 1972 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 1972 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 1972 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 1972 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 1973 |

#### 32.4.3.1.1.3.18.5.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.18.5.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1970 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1971 |

##### 32.4.3.1.1.3.18.5.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.18.5.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.18.5.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.18.5.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.18.5.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.18.5.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.18.5.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.18.5.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.18.5.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.18.5.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.18.5.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.18.6 IssueNominalAmount <IsseNmnlAmt>

*Presence:* [0..1]

*Definition:* Total original amount or quantity published.

**IssueNominalAmount <IsseNmnlAmt>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.18.7 FullIssuedAmount <FullIssdAmt>

*Presence:* [0..1]

*Definition:* Figure used as a control to verify whether the information provided is correct. It represents the issue size multiplied by the issue price.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.3.18.8 IssueSize <IsseSz>

*Presence:* [0..1]

*Definition:* Represents the total amount/quantity of the proceeds from the sale of all securities in the initial offering. This amount/quantity is known after the new issue is priced.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.3.18.9 IssuePrice <IssePric>

*Presence:* [0..1]

*Definition:* Initial issue price of the asset.

**IssuePrice <IssePric>** contains the following elements (see "PriceValue1" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 32.4.3.1.1.3.18.10 IssuanceDistribution <IssncDstrbtn>

*Presence:* [0..1]

*Definition:* Way in which the issue will be marketed to the primary market, via individual dealers (so called non syndicated distribution) or via a syndicate of managers, underwriters and selling group members (so called syndicated distribution).

**IssuanceDistribution <IssncDstrbtn>** contains one of the following **SecuritiesTransactionType31Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1975 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1975 |

#### 32.4.3.1.1.3.18.10.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType11Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

#### 32.4.3.1.1.3.18.10.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.18.11 GoverningLaw <GovngLaw>

*Presence:* [0..*]

*Definition:* Jurisdiction (country, county, state, province, city) of the issue.

**GoverningLaw <GovngLaw>** contains the following **Jurisdiction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [0..1] | Text | | 1975 |
| | **Country** <*Ctry*> | [0..1] | CodeSet | C4 | 1975 |

#### 32.4.3.1.1.3.18.11.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Specifies the jurisdiction (county, state, province, city).

*Datatype:* "Max70Text" on page 3329

#### 32.4.3.1.1.3.18.11.2 Country <Ctry>

*Presence:* [0..1]

*Definition:* Specifies the country.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.19 TradingMarket <TradgMkt>

*Presence:* [0..*]

*Definition:* Market(s) on which the security is traded.

**TradingMarket <TradgMkt>** contains the following **TradingParameters2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | IdentifierSet | | 1976 |
| | **RoundLot** <*RndLot*> | [0..1] | ± | | 1976 |
| | **TradeLotSize** <*TradLotSz*> | [0..1] | ± | | 1977 |
| | **SecondaryPlaceOfListing** <*ScndryPlcOfListg*> | [0..5] | IdentifierSet | | 1977 |
| | **MinimumTradedNominalQuantity** <*MinTraddNmnlQty*> | [0..1] | | | 1977 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |
| | **MaximumTradedNominalQuantity** <*MaxTraddNmnlQty*> | [0..1] | | | 1978 |
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |
| | **MinimumTradingPricingIncrement** <*MinTradgPricgIncrmt*> | [0..1] | Quantity | | 1979 |
| | **PrimaryPlaceOfListingIdentification** <*PmryPlcOfListgId*> | [0..1] | IdentifierSet | | 1979 |

#### 32.4.3.1.1.3.19.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS) (MIC - ISO 3166).

*Datatype:* "MICIdentifier" on page 3322

#### 32.4.3.1.1.3.19.2 RoundLot <RndLot>

*Presence:* [0..1]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**RoundLot <RndLot>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.19.3 TradeLotSize <TradLotSz>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**TradeLotSize <TradLotSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.19.4 SecondaryPlaceOfListing <ScndryPlcOfListg>

*Presence:* [0..5]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 32.4.3.1.1.3.19.5 MinimumTradedNominalQuantity <MinTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum number of securities that can be traded.

**MinimumTradedNominalQuantity <MinTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1977 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1977 |

##### 32.4.3.1.1.3.19.5.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

##### 32.4.3.1.1.3.19.5.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.3.19.6 MaximumTradedNominalQuantity <MaxTraddNmnlQty>

*Presence:* [0..1]

*Definition:* Maximum number of securities that can be traded.

**MaximumTradedNominalQuantity <MaxTraddNmnlQty>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1978 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1978 |

#### 32.4.3.1.1.3.19.6.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.3.19.6.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.3.19.7 MinimumTradingPricingIncrement <MinTradgPricgIncrmt>

*Presence:* [0..1]

*Definition:* Indicates the minimum or smallest movement (up or down) in the price allowed for the security.

*Datatype:* "Number" on page 3324

#### 32.4.3.1.1.3.19.8 PrimaryPlaceOfListingIdentification <PmryPlcOfListgId>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

*Datatype:* "MICIdentifier" on page 3322

#### 32.4.3.1.1.3.20 SpreadAndBenchmarkCurve <SprdAndBchmkCrv>

*Presence:* [0..*]

*Definition:* Indicates the spread to benchmark details of an indication of interest.

**SpreadAndBenchmarkCurve <SprdAndBchmkCrv>** contains the following **BenchmarkCurve6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Spread** <*Sprd*> | [0..1] | Quantity | | 1979 |
| | **BenchmarkIdentification** <*BchmkId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 1980 |
| | **BenchmarkPrice** <*BchmkPric*> | [0..1] | | | 1981 |
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |
| | **BenchmarkCurveCurrency** <*BchmkCrvCcy*> | [0..1] | CodeSet | C2 | 1983 |
| | **BenchmarkCurveName** <*BchmkCrvNm*> | [0..1] | | | 1983 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |
| | **BenchmarkCurvePoint** <*BchmkCrvPt*> | [0..1] | Text | | 1985 |

#### 32.4.3.1.1.3.20.1 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Either a swap spread or spread to benchmark depending upon order type. In case of a spread to benchmark, the price offset is expressed in terms of basis points relative to a benchmark - this can be a positive or a negative spread. In case of a swap spread, the price offset is a target spread for a swap.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.3.20.2 BenchmarkIdentification <BchmkId>

*Presence:* [0..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**BenchmarkIdentification <BchmkId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 32.4.3.1.1.3.20.3 BenchmarkPrice <BchmkPric>

*Presence:* [0..1]

*Definition:* Identifies the price of the benchmark security.

**BenchmarkPrice <BchmkPric>** contains the following **Price8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValueType** <*ValTp*> | [0..1] | CodeSet | | 1981 |
| | **Value** <*Val*> | [1..1] | ± | | 1982 |
| | **PriceType** <*PricTp*> | [0..1] | CodeSet | | 1982 |

#### 32.4.3.1.1.3.20.3.1 ValueType <ValTp>

*Presence:* [0..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType3Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

| CodeName | Name | Definition |
|---|---|---|
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

#### 32.4.3.1.1.3.20.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, eg, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 32.4.3.1.1.3.20.3.3 PriceType <PricTp>

*Presence:* [0..1]

*Definition:* Type and information about a price.

*Datatype:* "TypeOfPrice1Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |

| CodeName | Name | Definition |
|---|---|---|
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

#### 32.4.3.1.1.3.20.4 BenchmarkCurveCurrency <BchmkCrvCcy>

*Presence:* [0..1]

*Definition:* Identifies the currency used for the benchmark curve.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 32.4.3.1.1.3.20.5 BenchmarkCurveName <BchmkCrvNm>

*Presence:* [0..1]

*Definition:* Identifies the name of the benchmark curve.

**BenchmarkCurveName <BchmkCrvNm>** contains one of the following **BenchmarkCurveName7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1983 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1984 |

#### 32.4.3.1.1.3.20.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as an ISO 20022 code.

*Datatype:* "BenchmarkCurveName1Code" on page 3215

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 |

| CodeName | Name | Definition |
|---|---|---|
| | | years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

#### 32.4.3.1.1.3.20.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Benchmark curve name expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.20.6 BenchmarkCurvePoint <BchmkCrvPt>

*Presence:* [0..1]

*Definition:* Identifies a point on a benchmark curve. The point can be stated via a combination of maturity month/year and coupon.

*Datatype:* "Max256Text" on page 3327

#### 32.4.3.1.1.3.21 PutType <PutTp>

*Presence:* [0..1]

*Definition:* Represents the type of put.

**PutType <PutTp>** contains one of the following **PutType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1985 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1985 |

#### 32.4.3.1.1.3.21.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Put type expressed as an ISO 20022 code.

*Datatype:* "PutType1Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

#### 32.4.3.1.1.3.21.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Put type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.22 CallType <CallTp>

*Presence:* [0..1]

*Definition:* Represents the type of call.

**CallType <CallTp>** contains one of the following **CallType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1986 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1986 |

#### 32.4.3.1.1.3.22.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Call type expressed as an ISO 20022 code.

*Datatype:* "CallType1Code" on page 3218

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

#### 32.4.3.1.1.3.22.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Call type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.23 FungibleIndicator <FngbInd>

*Presence:* [0..1]

*Definition:* Indicates whether a security is interchangeable, ie, the security is allowed to be replaced by another security, without loss of value.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.3.24 Confidential <Cnfdtl>

*Presence:* [0..1]

*Definition:* Indicates whether the details of the security are to be made available to the market, or kept private between ICSDs and agency network.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.3.25 PrivatePlacement <PrvtPlcmnt>

*Presence:* [0..1]

*Definition:* The sale of securities directly to private persons, institutional investors, or both outside a public offering. Such non-public deals (often without a publicly available prospectus) closing through the ICSDs are placed directly with investors.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.3.26 ConvertibleIndicator <ConvtblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the investor or the issuer has a conversion option.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.3.27 ConversionPeriod <ConvsPrd>

*Presence:* [0..1]

*Definition:* Period during which a convertible security may be converted according to the terms of the issue.

**ConversionPeriod <ConvsPrd>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 32.4.3.1.1.3.28 ConversionRatioNumerator <ConvsRatioNmrtr>

*Presence:* [0..1]

*Definition:* Number of target securities for the conversion.

**ConversionRatioNumerator <ConvsRatioNmrtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.29 ConversionRatioDenominator <ConvsRatioDnmtr>

*Presence:* [0..1]

*Definition:* Number of held securities for the conversion.

**ConversionRatioDenominator <ConvsRatioDnmtr>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.30 PrimaryPlaceOfDeposit <PmryPlcOfDpst>

*Presence:* [0..1]

*Definition:* Primary place of deposit.

**PrimaryPlaceOfDeposit <PmryPlcOfDpst>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 32.4.3.1.1.3.31 TradingMethod <TradgMtd>

*Presence:* [0..1]

*Definition:* Indicates whether the notional amount value is to be traded in either an amount or in units.

**TradingMethod <TradgMtd>** contains one of the following **UnitOrFaceAmount1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | Quantity | | 1989 |
| Or} | **FaceAmount** <*FaceAmt*> | [1..1] | Amount | C1, C5 | 1989 |

#### 32.4.3.1.1.3.31.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, eg, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 32.4.3.1.1.3.31.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, ie, the principal, of a debt instrument.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 32.4.3.1.1.3.32 TEFRARule <TEFRARule>

*Presence:* [0..1]

*Definition:* Indicates the TEFRA rule under which the security is issued.

**TEFRARule <TEFRARule>** contains one of the following **TEFRARules3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1989 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1990 |

#### 32.4.3.1.1.3.32.1 Code <Cd>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as an ISO 20022 code.

*Datatype:* "TEFRARules1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

#### 32.4.3.1.1.3.32.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* TEFRA rules expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.33 SerieNumber <SrNb>

*Presence:* [0..1]

*Definition:* Identifies the series number.

*Datatype:* "Max16Text" on page 3326

#### 32.4.3.1.1.3.34 Class <Clss>

*Presence:* [0..1]

*Definition:* Identifier that links multiple security classes.

*Datatype:* "Max16Text" on page 3326

#### 32.4.3.1.1.3.35 WithholdingTaxRegime <WhldgTaxRgm>

*Presence:* [0..*]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

**WithholdingTaxRegime <WhldgTaxRgm>** contains the following **SecurityWithHoldingTax1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **WithholdingTaxValue** <*WhldgTaxVal*> | [1..1] | ± | | 1990 |
| | **Country** <*Ctry*> | [1..1] | CodeSet | C4 | 1991 |

#### 32.4.3.1.1.3.35.1 WithholdingTaxValue <WhldgTaxVal>

*Presence:* [1..1]

*Definition:* Value of the withholding tax as rate, amount or not specified.

**WithholdingTaxValue <WhldgTaxVal>** contains one of the following elements (see "RateAndAmountFormat1Choice" on page 3004 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 32.4.3.1.1.3.35.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Represents the tax authority.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.36 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

#### 32.4.3.1.1.3.37 InitialPhysicalForm <InitlPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities on the closing date.

**InitialPhysicalForm <InitlPhysForm>** contains one of the following **InitialPhysicalForm4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1992 |

#### 32.4.3.1.1.3.37.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm1Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 32.4.3.1.1.3.37.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.38 AfterExchangePhysicalForm <AftrXchgPhysForm>

*Presence:* [0..1]

*Definition:* Indicates the physical form of the securities after the exchange of the initial certificate issued on the closing date.

**AfterExchangePhysicalForm <AftrXchgPhysForm>** contains one of the following **InitialPhysicalForm3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1992 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1993 |

#### 32.4.3.1.1.3.38.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as an ISO 20022 code.

*Datatype:* "InitialPhysicalForm2Code" on page 3255

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

#### 32.4.3.1.1.3.38.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Initial physical form expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.39 CommonSafekeeper <CmonSfkpr>

*Presence:* [0..1]

*Definition:* Entity appointed by the ICSDs to provide safekeeping for securities in new global note (NGN) form.

**CommonSafekeeper <CmonSfkpr>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 1993 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 1993 |

#### 32.4.3.1.1.3.39.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.39.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.40 RedemptionType <RedTp>

*Presence:* [0..1]

*Definition:* Indicates the type of redemption at maturity.

**RedemptionType <RedTp>** contains one of the following **MaturityRedemptionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1994 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1994 |

#### 32.4.3.1.1.3.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as an ISO 20022 code.

*Datatype:* "MaturityRedemptionType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

#### 32.4.3.1.1.3.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Maturity redemption type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.41 RedemptionPaymentCurrency <RedPmtCcy>

*Presence:* [0..1]

*Definition:* ISO currency for the payment of the cash proceeds.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 32.4.3.1.1.3.42 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Regulatory restriction(s) linked to the security.

**Restriction <Rstrctn>** contains the following **SecurityRestriction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectivePeriod** <*FctvPrd*> | [0..1] | ± | | 1996 |
| | **RestrictionType** <*RstrctnTp*> | [0..1] | | | 1996 |
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |
| | **LegalRestrictionType** <*LglRstrctnTp*> | [0..1] | | | 1997 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |
| | **InvestorRestrictionType** <*InvstrRstrctnTp*> | [0..*] | | | 1998 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |
| | **InvestorType** <*InvstrTp*> | [0..*] | | | 1999 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |

#### 32.4.3.1.1.3.42.1 EffectivePeriod <FctvPrd>

*Presence:* [0..1]

*Definition:* Period during which the restriction applies.

**EffectivePeriod <FctvPrd>** contains the following elements (see "DateTimePeriod2" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 32.4.3.1.1.3.42.2 RestrictionType <RstrctnTp>

*Presence:* [0..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**RestrictionType <RstrctnTp>** contains one of the following **SecurityRestrictionType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **RestrictionType** <*RstrctnTp*> | [1..1] | CodeSet | | 1997 |
| Or} | **ProprietaryRestriction** <*PrtryRstrctn*> | [1..1] | ± | | 1997 |

#### 32.4.3.1.1.3.42.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

*Datatype:* "RestrictionType1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

#### 32.4.3.1.1.3.42.2.2 ProprietaryRestriction <PrtryRstrctn>

*Presence:* [1..1]

*Definition:* Type of the restriction, for example, selling restriction, buying restriction, placing restriction.

**ProprietaryRestriction <PrtryRstrctn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.42.3 LegalRestrictionType <LglRstrctnTp>

*Presence:* [0..1]

*Definition:* Specifies the regulatory restrictions applicable to a security.

**LegalRestrictionType <LglRstrctnTp>** contains one of the following **LegalRestrictions5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1997 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1998 |

#### 32.4.3.1.1.3.42.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as an ISO 20022 code.

*Datatype:* "LegalRestrictions2Code" on page 3261

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a |

| CodeName | Name | Definition |
|---|---|---|
| | | Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

#### 32.4.3.1.1.3.42.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Legal restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.42.4 InvestorRestrictionType <InvstrRstrctnTp>

*Presence:* [0..*]

*Definition:* Specifies whether the restriction to be applied is relevant for citizen, resident, country.

**InvestorRestrictionType <InvstrRstrctnTp>** contains one of the following **InvestorRestrictionType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1998 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |

#### 32.4.3.1.1.3.42.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as an ISO 20022 code.

*Datatype:* "InvestorRestrictionType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |

| CodeName | Name | Definition |
|---|---|---|
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

#### 32.4.3.1.1.3.42.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor restriction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.42.5 InvestorType <InvstrTp>

*Presence:* [0..*]

*Definition:* Type of investor that is allowed to hold the security.

**InvestorType <InvstrTp>** contains one of the following **InvestorType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 1999 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 1999 |

#### 32.4.3.1.1.3.42.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Investor type expressed as an ISO 20022 code.

*Datatype:* "InvestorType1Code" on page 3260

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

#### 32.4.3.1.1.3.42.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Investor type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.43 FinancialInstrumentIdentificationValidity <FinInstrmIdVldty>

*Presence:* [0..*]

*Definition:* Specifies the date from which the financial instrument identification is valid.

**FinancialInstrumentIdentificationValidity <FinInstrmIdVldty>** contains the following **FinancialInstrumentIdentificationValidity3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C6, C7, C8, C9, C12 | 2000 |
| | **ISINValidFrom** <*ISINVldFr*> | [0..1] | Date | | 2001 |

#### 32.4.3.1.1.3.43.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 32.4.3.1.1.3.43.2 ISINValidFrom <ISINVldFr>

*Presence:* [0..1]

*Definition:* Defines the date from which the instrument code is valid. This date can be before the actual issue date of an instrument for 'when-issued' securities, but may not be a date in the future for a new security.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.44 SettlementInformation <SttlmInf>

*Presence:* [0..*]

*Definition:* Settlement of the securities in a securities transaction, that is, the instruction to deliver or receive securities, involving the payment of an amount of money or not.

**SettlementInformation <SttlmInf>** contains the following **SettlementInformation17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesQuantityType** <*SctiesQtyTp*> | [0..1] | | | 2002 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |
| | **ContractSettlementMonth** <*CtrctSttlmMnth*> | [0..1] | YearMonth | | 2003 |
| | **MinimumDenomination** <*MinDnmtn*> | [0..1] | ± | | 2003 |
| | **MinimumMultipleQuantity** <*MinMltplQty*> | [0..1] | ± | | 2003 |
| | **DeviatingSettlementUnit** <*DevtgSttlmUnit*> | [0..*] | ± | | 2003 |

#### 32.4.3.1.1.3.44.1 SecuritiesQuantityType <SctiesQtyTp>

*Presence:* [0..1]

*Definition:* Choice between formats for the quantity of security.

**SecuritiesQuantityType <SctiesQtyTp>** contains one of the following **SettlementUnitType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2002 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2002 |

##### 32.4.3.1.1.3.44.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as an ISO 20022 code.

*Datatype:* "SettlementUnitType1Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

##### 32.4.3.1.1.3.44.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement unit type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.44.2 ContractSettlementMonth <CtrctSttlmMnth>

*Presence:* [0..1]

*Definition:* Specifies when the contract (i.e. MBS/TBA) will settle.

*Datatype:* "ISOYearMonth" on page 3330

#### 32.4.3.1.1.3.44.3 MinimumDenomination <MinDnmtn>

*Presence:* [0..1]

*Definition:* Indicates the minimum quantity (unit or nominal) of a security.

**MinimumDenomination <MinDnmtn>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.44.4 MinimumMultipleQuantity <MinMltplQty>

*Presence:* [0..1]

*Definition:* Minimum multiple quantity (unit or nominal) of securities.

**MinimumMultipleQuantity <MinMltplQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.44.5 DeviatingSettlementUnit <DevtgSttlmUnit>

*Presence:* [0..*]

*Definition:* Minimum quantity of securities that can be purchased without incurring a larger fee. For example, if the round lot size is 100 and the trade is for 125 shares, then 100 will be processed without a fee and the remaining 25 will incur a service fee for being an odd lot size.

**DeviatingSettlementUnit <DevtgSttlmUnit>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 32.4.3.1.1.3.45 FinancialInstrumentForm <FinInstrmForm>

*Presence:* [0..1]

*Definition:* Indicates the form of the financial Instrument.

**FinancialInstrumentForm <FinInstrmForm>** contains the following **FinancialInstrumentForm2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BookingAppearance** <*BookgApprnc*> | [0..1] | | | 2004 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |
| | **LegalForm** <*LglForm*> | [0..1] | ± | | 2005 |

#### 32.4.3.1.1.3.45.1 BookingAppearance <BookgApprnc>

*Presence:* [0..1]

*Definition:* Indicates the booking appearance of the financial Instrument.

**BookingAppearance <BookgApprnc>** contains one of the following **Appearance3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2004 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2005 |

#### 32.4.3.1.1.3.45.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Appearance expressed as an ISO 20022 code.

*Datatype:* "Appearance1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |

| CodeName | Name | Definition |
|---|---|---|
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

#### 32.4.3.1.1.3.45.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Appearance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 32.4.3.1.1.3.45.2 LegalForm <LglForm>

*Presence:* [0..1]

*Definition:* Specifies the form, ie, ownership, of the security.

**LegalForm <LglForm>** contains one of the following elements (see "FormOfSecurity8Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

#### 32.4.3.1.1.3.46 ContactName <CtctNm>

*Presence:* [0..1]

*Definition:* Details (name, e-mail address and/or telephone number) of the person requesting the allocation of the ISIN used as a point of reference in case further clarifications are required.

**ContactName <CtctNm>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2006 |
| | **Identification** <*Id*> | [0..1] | | | 2006 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2007 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2007 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2008 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2008 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2008 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2008 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2008 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2009 |

#### 32.4.3.1.1.3.46.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.46.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2006 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2007 |

##### 32.4.3.1.1.3.46.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.46.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.46.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.46.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.46.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.46.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.46.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.46.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.46.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.46.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.46.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.47 LeadManager <LeadMgr>

*Presence:* [0..1]

*Definition:* Entity appointed by the issuer to structure and lead the placement of a syndicated issue.

**LeadManager <LeadMgr>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2010 |
| | **Identification** <*Id*> | [0..1] | | | 2010 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2011 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2011 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2012 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2012 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2012 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2012 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2012 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2013 |

#### 32.4.3.1.1.3.47.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.47.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2010 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2011 |

##### 32.4.3.1.1.3.47.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.47.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.47.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.47.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.47.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.47.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.47.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.47.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.47.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.47.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.47.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.48 PrincipalPayingAgent <PrncplPngAgt>

*Presence:* [0..1]

*Definition:* Main party appointed to distribute payment or securities on behalf of the issuer.

**PrincipalPayingAgent <PrncplPngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2014 |
| | **Identification** <*Id*> | [0..1] | | | 2014 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2015 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2015 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2016 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2016 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2016 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2016 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2016 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2017 |

#### 32.4.3.1.1.3.48.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.48.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2014 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2015 |

##### 32.4.3.1.1.3.48.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.48.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.48.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.48.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.48.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.48.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.48.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.48.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.48.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.48.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.48.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.49 PayingAgent <PngAgt>

*Presence:* [0..1]

*Definition:* Additional party appointed to distribute payment or securities on behalf of the issuer.

**PayingAgent <PngAgt>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2018 |
| | **Identification** <*Id*> | [0..1] | | | 2018 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2019 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2019 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2019 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2020 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2020 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2020 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2020 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2020 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2021 |

#### 32.4.3.1.1.3.49.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.49.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2018 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2019 |

##### 32.4.3.1.1.3.49.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.49.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.49.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.49.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.49.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.49.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.49.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.49.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.49.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.49.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.49.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.50 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* Entity appointed by the relevant clearing system as a depository for instruments issued in global or definitive form. The depository keeps the securities for safekeeping purposes on behalf of the clearing system(s).

**Depository <Dpstry>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2022 |
| | **Identification** <*Id*> | [0..1] | | | 2022 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2023 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2023 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2024 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2024 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2024 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2024 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2024 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2025 |

#### 32.4.3.1.1.3.50.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.50.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2022 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2023 |

#### 32.4.3.1.1.3.50.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.50.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.50.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.50.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.50.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.50.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.50.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.50.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.50.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.50.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.50.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.51 UnderlyingRisk <UndrlygRsk>

*Presence:* [0..1]

*Definition:* Entity(ies), asset(s) or security(ies) on which the credit responsibility lies as identified in the documentation.

**UnderlyingRisk <UndrlygRsk>** contains the following **Organisation38** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2026 |
| | **Identification** <*Id*> | [0..1] | | | 2026 |
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |
| | **Purpose** <*Purp*> | [0..1] | Text | | 2027 |
| | **TaxationCountry** <*TaxtnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationCountry** <*RegnCtry*> | [0..1] | CodeSet | C4 | 2027 |
| | **RegistrationDate** <*RegnDt*> | [0..1] | Date | | 2028 |
| | **TaxIdentificationNumber** <*TaxIdNb*> | [0..1] | Text | | 2028 |
| | **NationalRegistrationNumber** <*NtlRegnNb*> | [0..1] | Text | | 2028 |
| | **PostalAddress** <*PstlAdr*> | [1..5] | ± | C10 | 2028 |
| | **PrimaryCommunicationAddress** <*PmryComAdr*> | [0..1] | ± | | 2028 |
| | **SecondaryCommunicationAddress** <*ScndryComAdr*> | [0..1] | ± | | 2029 |

#### 32.4.3.1.1.3.51.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 32.4.3.1.1.3.51.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

**Identification <Id>** contains one of the following **PartyIdentification177Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AnyBIC** <*AnyBIC*> | [1..1] | IdentifierSet | C3 | 2026 |
| Or} | **ProprietaryIdentification** <*PrtryId*> | [1..1] | ± | | 2027 |

#### 32.4.3.1.1.3.51.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 32.4.3.1.1.3.51.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 32.4.3.1.1.3.51.3 Purpose <Purp>

*Presence:* [0..1]

*Definition:* Purpose of the organisation, eg, charity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.51.4 TaxationCountry <TaxtnCtry>

*Presence:* [0..1]

*Definition:* Country of taxation of an organisation.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.51.5 RegistrationCountry <RegnCtry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 32.4.3.1.1.3.51.6 RegistrationDate <RegnDt>

*Presence:* [0..1]

*Definition:* Date and time at which a given organisation was officially registered.

*Datatype:* "ISODate" on page 3319

#### 32.4.3.1.1.3.51.7 TaxIdentificationNumber <TaxIdNb>

*Presence:* [0..1]

*Definition:* Number assigned by a tax authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.51.8 NationalRegistrationNumber <NtlRegnNb>

*Presence:* [0..1]

*Definition:* Number assigned by a national registration authority to an entity.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.1.3.51.9 PostalAddress <PstlAdr>

*Presence:* [1..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

*Impacted by:* C10 "MailingIndicatorRule"

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress3" on page 3099 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

#### 32.4.3.1.1.3.51.10 PrimaryCommunicationAddress <PmryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**PrimaryCommunicationAddress <PmryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.51.11 SecondaryCommunicationAddress <ScndryComAdr>

*Presence:* [0..1]

*Definition:* Communication device number or electronic address used for communication.

**SecondaryCommunicationAddress <ScndryComAdr>** contains the following elements (see "CommunicationAddress3" on page 3100 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 32.4.3.1.1.3.52 SecurityCSDLink <SctyCSDLk>

*Presence:* [0..*]

*Definition:* Defines how the CSD is linked to the security.

**SecurityCSDLink <SctyCSDLk>** contains the following **SecurityCSDLink7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2030 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2030 |
| | **SecurityMaintenance** <*SctyMntnc*> | [0..1] | Indicator | | 2031 |
| | **IssuerCSD** <*IssrCSD*> | [0..1] | | | 2031 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |
| | **InvestorCSD** <*InvstrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2032 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | | 2033 |
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |

#### 32.4.3.1.1.3.52.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the CSD is linked to the security.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 32.4.3.1.1.3.52.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Defines the date until when the CSD is linked to the security.

**ValidTo <VldTo>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 32.4.3.1.1.3.52.3 SecurityMaintenance <SctyMntnc>

*Presence:* [0..1]

*Definition:* Specify if the involved CSD (issuer/technical issuer/investor) is also the maintainer of related reference data.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 32.4.3.1.1.3.52.4 IssuerCSD <IssrCSD>

*Presence:* [0..1]

*Definition:* CSD Issuer of a security.

**IssuerCSD <IssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2031 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2031 |

#### 32.4.3.1.1.3.52.4.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 32.4.3.1.1.3.52.4.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 32.4.3.1.1.3.52.5 InvestorCSD <InvstrCSD>

*Presence:* [0..1]

*Definition:* CSD Investor of a security.

**InvestorCSD <InvstrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2032 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2032 |

##### 32.4.3.1.1.3.52.5.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

##### 32.4.3.1.1.3.52.5.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 32.4.3.1.1.3.52.6 TechnicalIssuerCSD <TechIssrCSD>

*Presence:* [0..1]

*Definition:* Technical issuer of a security.

**TechnicalIssuerCSD <TechIssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2033 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2033 |

#### 32.4.3.1.1.3.52.6.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 32.4.3.1.1.3.52.6.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 32.4.3.1.1.3.52.7 IssuanceAccount <IssncAcct>

*Presence:* [0..*]

*Definition:* Account to or from which a securities entry is made.

**IssuanceAccount <IssncAcct>** contains the following **IssuanceAccount2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuanceAccount** <*IssncAcct*> | [1..1] | ± | | 2033 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2034 |

#### 32.4.3.1.1.3.52.7.1 IssuanceAccount <IssncAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**IssuanceAccount <IssncAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 32.4.3.1.1.3.52.7.2 PrimaryAccountIndicator <PmryAcctInd>

*Presence:* [1..1]

*Definition:* Defines if the related issuance account is the primary account or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 32.4.3.1.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Provides the business error details.

**BusinessError <BizErr>** contains the following **BusinessError4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C6, C7, C8, C9, C12 | 2034 |
| | **BusinessError** <*BizErr*> | [1..*] | | | 2035 |
| | **Error** <*Err*> | [1..1] | | | 2036 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2036 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2036 |
| | **Description** <*Desc*> | [0..1] | Text | | 2036 |

#### 32.4.3.1.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Way(s) of identifying the security.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C8 "ISINGuideline", C9 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 32.4.3.1.2.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Provides the business error.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2036 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2036 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2036 |
| | **Description** <*Desc*> | [0..1] | Text | | 2036 |

#### 32.4.3.1.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2036 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2036 |

##### 32.4.3.1.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 32.4.3.1.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.1.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 32.4.3.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Provides the operational error details.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2037 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2037 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2037 |
| | **Description** <*Desc*> | [0..1] | Text | | 2037 |

#### 32.4.3.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2037 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2037 |

##### 32.4.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 32.4.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 32.4.3.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 32.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C14 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 33 reda.013.001.01 SecurityDeletionRequestV01

## 33.1 MessageDefinition Functionality

SCOPE

An instructing party sends a SecurityDeletionRequest message to an executing/servicing party to advice the complete removal of a financial instrument entry from their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party identified that a security is wrongly created in the securities coverage of the executing/servicing party. The instructing party needs this security to be removed from the executing /servicing party database.

This message can be used when a security identification code was issued too quickly or if a security identification code needs to be reused (for example, in case of money market instrument). The result of this message is a complete removal of the security identification from the executing/servicing party's database.

Initiator: instructing party.

Outline

The SecurityDeletionRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. FinancialInstrumentIdentification

   Identification of the financial instrument.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 33.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctyDeltnReq*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2040 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 2041 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 2042 |

# 33.3 Constraints

**C1 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C2 DescriptionUsageRule**

Description must be used alone as the last resort.

**C3 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C4 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C5 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C6 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 33.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 33.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 33.4.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of the financial instrument.

*Impacted by:* C1 "DescriptionPresenceRule", C2 "DescriptionUsageRule", C3 "ISINGuideline", C4 "ISINPresenceRule", C5 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
```

```
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 33.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 34 reda.014.001.02 PartyCreationRequestV02

## 34.1 MessageDefinition Functionality

Scope:

The PartyCreationRequest message is sent by an instructing party to the executing party to request for the creation of party reference data for a new party in the executing system.

Usage:

It aims at instructing the creation of a new party with corresponding details.

Processing and confirmation of the party creation request are provided via a party status advice.

Outline

The PartyCreationRequestV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. Party

   Specifies the details of the party to be created in the system.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 34.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <PtyCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2045 |
| | **Party** <*Pty*> | [1..1] | | | 2045 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2047 |
| | **Identification** <*Id*> | [1..1] | ± | | 2047 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2047 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2047 |
| | **Address** <*Adr*> | [0..*] | ± | | 2047 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2048 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2049 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2049 |
| | **Type** <*Tp*> | [1..1] | | | 2049 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2050 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2050 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2050 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2050 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2050 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2051 |
| | **Name** <*Nm*> | [1..1] | Text | | 2051 |
| | **Value** <*Val*> | [1..1] | Text | | 2051 |
| | **Name** <*Nm*> | [0..1] | | | 2051 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2051 |
| | **Name** <*Nm*> | [1..1] | Text | | 2051 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2052 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2052 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2052 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2052 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2052 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2053 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2053 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2053 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2053 |
| | **Type** <*Tp*> | [1..1] | Text | | 2053 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C4 | 2053 |

# 34.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 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.

# 34.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 34.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 34.4.2 Party <Pty>

*Presence:* [1..1]

*Definition:* Specifies the details of the party to be created in the system.

**Party <Pty>** contains the following **SystemParty7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2047 |
| | **Identification** <*Id*> | [1..1] | ± | | 2047 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2047 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2047 |
| | **Address** <*Adr*> | [0..*] | ± | | 2047 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2048 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2049 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2049 |
| | **Type** <*Tp*> | [1..1] | | | 2049 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2050 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2050 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2050 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2050 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2050 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2051 |
| | **Name** <*Nm*> | [1..1] | Text | | 2051 |
| | **Value** <*Val*> | [1..1] | Text | | 2051 |
| | **Name** <*Nm*> | [0..1] | | | 2051 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2051 |
| | **Name** <*Nm*> | [1..1] | Text | | 2051 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2052 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2052 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2052 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2052 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2052 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2053 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2053 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2053 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2053 |
| | **Type** <*Tp*> | [1..1] | Text | | 2053 |

### 34.4.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Unique identification of the party within the system.

**PartyIdentification <PtyId>** contains the following **SystemPartyIdentification9** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | | 2047 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2047 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2047 |

#### 34.4.2.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 34.4.2.1.2 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the responsible party.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 34.4.2.1.3 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Starting date from which the identification is valid.

*Datatype:* "ISODate" on page 3319

### 34.4.2.2 Address <Adr>

*Presence:* [0..*]

*Definition:* Information that locates and identifies a specific address.

**Address <Adr>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

### 34.4.2.3 ContactDetails <CtctDtls>

*Presence:* [0..*]

*Definition:* Specifies the options on how to contact the party.

**ContactDetails <CtctDtls>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

### 34.4.2.4 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Specifies the opening date of the party.

*Datatype:* "ISODate" on page 3319

### 34.4.2.5 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Specifies the closing date of the party.

*Datatype:* "ISODate" on page 3319

### 34.4.2.6 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type classification of the party.

**Type <Tp>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2050 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2050 |

#### 34.4.2.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 34.4.2.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

### 34.4.2.7 TechnicalAddress <TechAdr>

*Presence:* [0..*]

*Definition:* Unique technical address to unambiguously identify a party for receiving messages from the executing system.

**TechnicalAddress <TechAdr>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2050 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2050 |

#### 34.4.2.7.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 34.4.2.7.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

### 34.4.2.8 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [0..*]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2051 |
| | **Value** <*Val*> | [1..1] | Text | | 2051 |

#### 34.4.2.8.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 34.4.2.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

### 34.4.2.9 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**Name <Nm>** contains the following **PartyName4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2051 |
| | **Name** <*Nm*> | [1..1] | Text | | 2051 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2052 |

#### 34.4.2.9.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

#### 34.4.2.9.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

#### 34.4.2.9.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

### 34.4.2.10 ResidenceType <ResTp>

*Presence:* [0..1]

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

### 34.4.2.11 LockStatus <LckSts>

*Presence:* [0..1]

*Definition:* Specifies whether the party is locked or not, and the reason for this status, when required.

**LockStatus <LckSts>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2052 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2052 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2053 |

#### 34.4.2.11.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 34.4.2.11.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 34.4.2.11.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

### 34.4.2.12 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Defines the specific processing characteristics for a party to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**Restriction <Rstrctn>** contains the following **SystemRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2053 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2053 |
| | **Type** <*Tp*> | [1..1] | Text | | 2053 |

#### 34.4.2.12.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Specifies the date from which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 34.4.2.12.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Specifies the date until which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 34.4.2.12.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

## 34.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 35 reda.015.001.01 PartyQueryV01

## 35.1 MessageDefinition Functionality

Scope:

The PartyQuery message is sent by a central securities depository, a national central bank, a central securities depository participant, a central counter party, a payment bank, a trading party or a stock exchange to the executing party to query for the party reference data of a party defined in the system.

Outline

The PartyQueryV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Point to point reference elements, as assigned by the instructing party, to unambiguously identify the query message.

B. SearchCriteria

   Defines the criteria to be used to query the party reference data by the executing system.

C. ReturnCriteria

   Defines the expected party reference data to be returned.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 35.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <PtyQry>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2058 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2058 |
| | **OpeningDate** <*OpngDt*> | [0..1] | | | 2060 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2060 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2060 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2060 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2061 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2061 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | | | 2061 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2061 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2061 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2061 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2062 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2062 |
| | **Type** <*Tp*> | [0..1] | | | 2062 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2062 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2062 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2062 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 2063 |
| | **RestrictionIdentification** <*RstrctnId*> | [0..1] | Text | | 2063 |
| | **RestrictionIssueDate** <*RstrctnIsseDt*> | [0..1] | | | 2063 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 2064 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2065 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **Date** <*Dt*> | [1..1] | | | 2065 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2065 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2065 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2066 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2066 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2066 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2066 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2066 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2067 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2067 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2067 |
| | **ReturnCriteria** <*RtrCrit*> | [0..1] | | | 2067 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Indicator | | 2068 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Indicator | | 2068 |
| | **Type** <*Tp*> | [0..1] | Indicator | | 2068 |
| | **PartyIdentification** <*PtyId*> | [0..1] | Indicator | | 2069 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | Indicator | | 2069 |
| | **RestrictionIdentification** <*RstrctnId*> | [0..1] | Indicator | | 2069 |
| | **RestrictedOnDate** <*RstrctdOnDt*> | [0..1] | Indicator | | 2069 |
| | **Name** <*Nm*> | [0..1] | Indicator | | 2069 |
| | **ShortName** <*ShrtNm*> | [0..1] | Indicator | | 2070 |
| | **Address** <*Adr*> | [0..1] | Indicator | | 2070 |
| | **TechnicalAddress** <*TechAdr*> | [0..1] | Indicator | | 2070 |
| | **ContactDetails** <*CtctDtls*> | [0..1] | Indicator | | 2070 |
| | **ResidenceType** <*ResTp*> | [0..1] | Indicator | | 2070 |
| | **LockStatus** <*LckSts*> | [0..1] | Indicator | | 2071 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..1] | Indicator | | 2071 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2071 |

# 35.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 35.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 35.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Point to point reference elements, as assigned by the instructing party, to unambiguously identify the query message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader2" on page 3007 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3007 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3008 |
| | RequestType <*ReqTp*> | [0..1] | | | 3008 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3008 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3008 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

## 35.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to query the party reference data by the executing system.

**SearchCriteria <SchCrit>** contains the following **PartyDataSearchCriteria2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OpeningDate** <*OpngDt*> | [0..1] | | | 2060 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2060 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2060 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2060 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2061 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2061 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | | | 2061 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2061 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2061 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2061 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2062 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2062 |
| | **Type** <*Tp*> | [0..1] | | | 2062 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2062 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2062 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2062 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 2063 |
| | **RestrictionIdentification** <*RstrctnId*> | [0..1] | Text | | 2063 |
| | **RestrictionIssueDate** <*RstrctnIsseDt*> | [0..1] | | | 2063 |
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 2064 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2065 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **Date** <*Dt*> | [1..1] | | | 2065 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2065 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2065 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2066 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2066 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2066 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2066 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2066 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2067 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2067 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2067 |

### 35.4.2.1 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Specifies the opening date of the party.

**OpeningDate <OpngDt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2060 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2060 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2060 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2061 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2061 |

#### 35.4.2.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 35.4.2.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 35.4.2.2 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Specifies the closing date of the party.

**ClosingDate <ClsgDt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2061 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2061 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2061 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2062 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2062 |

#### 35.4.2.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 35.4.2.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 35.4.2.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type classification of the party.

**Type <Tp>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2062 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2062 |

#### 35.4.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 35.4.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

### 35.4.2.4 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the party responsible for the maintenance of the party reference data.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 35.4.2.5 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Unique identification to unambiguously identify the party within the system.

**PartyIdentification <PtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 35.4.2.6 RestrictionIdentification <RstrctnId>

*Presence:* [0..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

### 35.4.2.7 RestrictionIssueDate <RstrctnIsseDt>

*Presence:* [0..1]

*Definition:* Specifies the date when the restriction for the party has been issued.

**RestrictionIssueDate <RstrctnIsseDt>** contains one of the following **DateAndDateTimeSearch4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **DateTime** <*DtTm*> | [1..1] | | | 2064 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2065 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **Date** <*Dt*> | [1..1] | | | 2065 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2065 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2065 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2066 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2066 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2066 |

### 35.4.2.7.1 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Patterns to search a date time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2064 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2065 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2065 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2065 |

#### 35.4.2.7.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 35.4.2.7.1.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 35.4.2.7.1.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 35.4.2.7.1.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 35.4.2.7.1.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 35.4.2.7.2 Date <Dt>

*Presence:* [1..1]

*Definition:* Patterns to search a date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2065 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2065 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2066 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2066 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2066 |

#### 35.4.2.7.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.7.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.7.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 35.4.2.7.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.7.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 35.4.2.8 ResidenceType <ResTp>

*Presence:* [0..1]

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

### 35.4.2.9 LockStatus <LckSts>

*Presence:* [0..1]

*Definition:* Specifies whether the party is locked or not, and the reason for this status, when required.

**LockStatus <LckSts>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2067 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2067 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2067 |

#### 35.4.2.9.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 35.4.2.9.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 35.4.2.9.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

## 35.4.3 ReturnCriteria <RtrCrit>

*Presence:* [0..1]

*Definition:* Defines the expected party reference data to be returned.

**ReturnCriteria <RtrCrit>** contains the following **PartyDataReturnCriteria2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OpeningDate** <*OpngDt*> | [0..1] | Indicator | | 2068 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Indicator | | 2068 |
| | **Type** <*Tp*> | [0..1] | Indicator | | 2068 |
| | **PartyIdentification** <*PtyId*> | [0..1] | Indicator | | 2069 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | Indicator | | 2069 |
| | **RestrictionIdentification** <*RstrctnId*> | [0..1] | Indicator | | 2069 |
| | **RestrictedOnDate** <*RstrctdOnDt*> | [0..1] | Indicator | | 2069 |
| | **Name** <*Nm*> | [0..1] | Indicator | | 2069 |
| | **ShortName** <*ShrtNm*> | [0..1] | Indicator | | 2070 |
| | **Address** <*Adr*> | [0..1] | Indicator | | 2070 |
| | **TechnicalAddress** <*TechAdr*> | [0..1] | Indicator | | 2070 |
| | **ContactDetails** <*CtctDtls*> | [0..1] | Indicator | | 2070 |
| | **ResidenceType** <*ResTp*> | [0..1] | Indicator | | 2070 |
| | **LockStatus** <*LckSts*> | [0..1] | Indicator | | 2071 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..1] | Indicator | | 2071 |

### 35.4.3.1 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Indicates whether the opening date of the party is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.2 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Indicates whether the closing date of the party is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.3 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates whether the type is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.4 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Indicates whether the unique identification to unambiguously identify the party within the system is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.5 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Indicates whether the responsible party who initially created the party reference data is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.6 RestrictionIdentification <RstrctnId>

*Presence:* [0..1]

*Definition:* Indicates whether the identification of the restriction is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.7 RestrictedOnDate <RstrctdOnDt>

*Presence:* [0..1]

*Definition:* Indicates whether the date at which a restriction for party has been issued is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.8 Name <Nm>

*Presence:* [0..1]

*Definition:* Indicates whether the name for the party is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.9 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Indicates whether the short name for the party is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.10 Address <Adr>

*Presence:* [0..1]

*Definition:* Indicates whether the address for the party is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.11 TechnicalAddress <TechAdr>

*Presence:* [0..1]

*Definition:* Indicates whether the technical addresses for the party are requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.12 ContactDetails <CtctDtls>

*Presence:* [0..1]

*Definition:* Indicates whether the party contact details are requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.13 ResidenceType <ResTp>

*Presence:* [0..1]

*Definition:* Indicates whether the residence type is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.14 LockStatus <LckSts>

*Presence:* [0..1]

*Definition:* Indicates whether the lock status is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 35.4.3.15 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [0..1]

*Definition:* Indicates whether the market specific attributes for the party are requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

## 35.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 36 reda.016.001.01 PartyStatusAdviceV01

## 36.1 MessageDefinition Functionality

Scope:

The PartyStatusAdvice message is sent by the executing party to the instructing party to provide details about the processing of a request on party reference data (create or update).

Usage:

When processing information is negative - a failure occurred in applying the changes the message accordingly also delivers information about the reason why the creation or update could not be processed.

When processing is successfully performed, the message includes the related party identification.

Outline

The PartyStatusAdviceV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. PartyStatus

   Status of the party involved in the originating message.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 36.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*PtyStsAdvc*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2074 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2074 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2074 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2074 |
| | **PartyStatus** <*PtySts*> | [1..1] | | C3, C4 | 2074 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2075 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2075 |
| | **Reason** <*Rsn*> | [1..1] | | | 2076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2076 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2076 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2076 |
| | **SystemPartyIdentification** <*SysPtyId*> | [0..1] | ± | | 2076 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C5 | 2077 |

# 36.3 Constraints

### C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C3 PartyPresenceRule

If Status equals 'Completed' then RelatedPartyIdentification must be present and ResponsiblePartyIdentification must be present.

### C4 StatusReasonRule

If Status equals 'Rejected' then StatusReason must be present.

### C5 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 36.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 36.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2074 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2074 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2074 |

### 36.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 36.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 36.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 36.4.2 PartyStatus <PtySts>

*Presence:* [1..1]

*Definition:* Status of the party involved in the originating message.

*Impacted by:* C3 "PartyPresenceRule", C4 "StatusReasonRule"

**PartyStatus <PtySts>** contains the following **PartyStatus2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2075 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2075 |
| | **Reason** <*Rsn*> | [1..1] | | | 2076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2076 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2076 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2076 |
| | **SystemPartyIdentification** <*SysPtyId*> | [0..1] | ± | | 2076 |

**Constraints**

- **PartyPresenceRule**

  If Status equals 'Completed' then RelatedPartyIdentification must be present and ResponsiblePartyIdentification must be present.

- **StatusReasonRule**

  If Status equals 'Rejected' then StatusReason must be present.

### 36.4.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the party maintenance instruction.

*Datatype:* "Status6Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 36.4.2.2 StatusReason <StsRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the status of an object.

**StatusReason <StsRsn>** contains the following **StatusReasonInformation10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2076 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2076 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2076 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2076 |

### 36.4.2.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2076 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2076 |

#### 36.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalStatusReason1Code" on page 3245

#### 36.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

### 36.4.2.2.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

## 36.4.2.3 SystemPartyIdentification <SysPtyId>

*Presence:* [0..1]

*Definition:* Specifications of a party defined within a system.

**SystemPartyIdentification <SysPtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 36.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 37 reda.017.001.02 PartyReportV02

## 37.1 MessageDefinition Functionality

Scope:

The PartyReport message is sent by the executing party to a central securities depository, a national central bank, a central securities depository participant, a central counter party, a payment bank, a trading party or a stock exchange to provide detailed information on the requested party reference data of the party defined in the system.

Outline

The PartyReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Point to point reference elements, as assigned by the instructing party, to unambiguously identify the report message.

B. ReportOrError

   Provides information on report or error resulting from the originating query message.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 37.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <PtyRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2081 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 2081 |
| {Or | **PartyReport** <*PtyRpt*> | [1..*] | | | 2083 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2085 |
| | **PartyOrError** <*PtyOrErr*> | [1..1] | | | 2085 |
| {Or | **SystemParty** <*SysPty*> | [1..1] | | | 2087 |
| | **PartyIdentification** <*PtyId*> | [0..1] | | | 2089 |
| | **Identification** <*Id*> | [1..1] | ± | | 2089 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2089 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2089 |
| | **Address** <*Adr*> | [0..1] | ± | | 2089 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2090 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2091 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2091 |
| | **Type** <*Tp*> | [0..1] | | | 2091 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2092 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2092 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2092 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2092 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2092 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **Value** <*Val*> | [1..1] | Text | | 2093 |
| | **Name** <*Nm*> | [0..1] | | | 2093 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2093 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2094 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2094 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2094 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2094 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2094 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2095 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2095 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2095 |
| | **Type** <*Tp*> | [1..1] | Text | | 2095 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2095 |
| | **Error** <*Err*> | [1..1] | | | 2095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2096 |
| | **Description** <*Desc*> | [0..1] | Text | | 2096 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2096 |
| | **Error** <*Err*> | [1..1] | | | 2097 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2097 |
| | **Description** <*Desc*> | [0..1] | Text | | 2097 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C4 | 2097 |

# 37.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 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.

# 37.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 37.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Point to point reference elements, as assigned by the instructing party, to unambiguously identify the report message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader3" on page 2995 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2995 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2995 |
| | RequestType <*ReqTp*> | [0..1] | | | 2995 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2995 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2996 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2996 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2996 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2997 |

## 37.4.2 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **PartyOrOperationalError4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **PartyReport** <*PtyRpt*> | [1..*] | | | 2083 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2085 |
| | **PartyOrError** <*PtyOrErr*> | [1..1] | | | 2085 |
| {Or | **SystemParty** <*SysPty*> | [1..1] | | | 2087 |
| | **PartyIdentification** <*PtyId*> | [0..1] | | | 2089 |
| | **Identification** <*Id*> | [1..1] | ± | | 2089 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2089 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2089 |
| | **Address** <*Adr*> | [0..1] | ± | | 2089 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2090 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2091 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2091 |
| | **Type** <*Tp*> | [0..1] | | | 2091 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2092 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2092 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2092 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2092 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2092 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **Value** <*Val*> | [1..1] | Text | | 2093 |
| | **Name** <*Nm*> | [0..1] | | | 2093 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2093 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2094 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2094 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2094 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2094 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2094 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2095 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2095 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2095 |
| | **Type** <*Tp*> | [1..1] | Text | | 2095 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2095 |
| | **Error** <*Err*> | [1..1] | | | 2095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2096 |
| | **Description** <*Desc*> | [0..1] | Text | | 2096 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2096 |
| | **Error** <*Err*> | [1..1] | | | 2097 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2097 |
| | **Description** <*Desc*> | [0..1] | Text | | 2097 |

### 37.4.2.1 PartyReport <PtyRpt>

*Presence:* [1..*]

*Definition:* Report information about party reference data.

**PartyReport <PtyRpt>** contains the following **PartyReport4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2085 |
| | **PartyOrError** <*PtyOrErr*> | [1..1] | | | 2085 |
| {Or | **SystemParty** <*SysPty*> | [1..1] | | | 2087 |
| | **PartyIdentification** <*PtyId*> | [0..1] | | | 2089 |
| | **Identification** <*Id*> | [1..1] | ± | | 2089 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2089 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2089 |
| | **Address** <*Adr*> | [0..1] | ± | | 2089 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2090 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2091 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2091 |
| | **Type** <*Tp*> | [0..1] | | | 2091 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2092 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2092 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2092 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2092 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2092 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **Value** <*Val*> | [1..1] | Text | | 2093 |
| | **Name** <*Nm*> | [0..1] | | | 2093 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2093 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2094 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2094 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2094 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2094 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2094 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2095 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2095 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2095 |
| | **Type** <*Tp*> | [1..1] | Text | | 2095 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2095 |
| | **Error** <*Err*> | [1..1] | | | 2095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2096 |
| | **Description** <*Desc*> | [0..1] | Text | | 2096 |

#### 37.4.2.1.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Unique identification to unambiguously identify the party within the system.

**PartyIdentification <PtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 37.4.2.1.2 PartyOrError <PtyOrErr>

*Presence:* [1..1]

*Definition:* Identifies the returned party reference data or error information.

**PartyOrError <PtyOrErr>** contains one of the following **PartyOrBusinessError4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SystemParty** <*SysPty*> | [1..1] | | | 2087 |
| | **PartyIdentification** <*PtyId*> | [0..1] | | | 2089 |
| | **Identification** <*Id*> | [1..1] | ± | | 2089 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2089 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2089 |
| | **Address** <*Adr*> | [0..1] | ± | | 2089 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2090 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2091 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2091 |
| | **Type** <*Tp*> | [0..1] | | | 2091 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2092 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2092 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2092 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2092 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2092 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **Value** <*Val*> | [1..1] | Text | | 2093 |
| | **Name** <*Nm*> | [0..1] | | | 2093 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2093 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2094 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2094 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2094 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2094 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2094 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2095 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2095 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2095 |
| | **Type** <*Tp*> | [1..1] | Text | | 2095 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2095 |
| | **Error** <*Err*> | [1..1] | | | 2095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2096 |
| | **Description** <*Desc*> | [0..1] | Text | | 2096 |

#### 37.4.2.1.2.1 SystemParty <SysPty>

*Presence:* [1..1]

*Definition:* Specifications of a party defined within a system.

**SystemParty <SysPty>** contains the following **SystemParty6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyIdentification** <*PtyId*> | [0..1] | | | 2089 |
| | **Identification** <*Id*> | [1..1] | ± | | 2089 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2089 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2089 |
| | **Address** <*Adr*> | [0..1] | ± | | 2089 |
| | **ContactDetails** <*CtctDtls*> | [0..*] | ± | | 2090 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2091 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2091 |
| | **Type** <*Tp*> | [0..1] | | | 2091 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2092 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2092 |
| | **TechnicalAddress** <*TechAdr*> | [0..*] | | | 2092 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2092 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2092 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **Value** <*Val*> | [1..1] | Text | | 2093 |
| | **Name** <*Nm*> | [0..1] | | | 2093 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2093 |
| | **ResidenceType** <*ResTp*> | [0..1] | CodeSet | | 2094 |
| | **LockStatus** <*LckSts*> | [0..1] | | | 2094 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2094 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2094 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2094 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2095 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2095 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2095 |
| | **Type** <*Tp*> | [1..1] | Text | | 2095 |

#### 37.4.2.1.2.1.1 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the party within the system.

**PartyIdentification <PtyId>** contains the following **SystemPartyIdentification9** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | | 2089 |
| | **ResponsiblePartyIdentification** <*RspnsblPtyId*> | [0..1] | ± | | 2089 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2089 |

##### 37.4.2.1.2.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

##### 37.4.2.1.2.1.1.2 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the responsible party.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

##### 37.4.2.1.2.1.1.3 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Starting date from which the identification is valid.

*Datatype:* "ISODate" on page 3319

#### 37.4.2.1.2.1.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address.

**Address <Adr>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

#### 37.4.2.1.2.1.3 ContactDetails <CtctDtls>

*Presence:* [0..*]

*Definition:* Specifies the options on how to contact the party.

**ContactDetails <CtctDtls>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

#### 37.4.2.1.2.1.4 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Specifies the opening date of the party.

*Datatype:* "ISODate" on page 3319

#### 37.4.2.1.2.1.5 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Specifies the closing date of the party.

*Datatype:* "ISODate" on page 3319

#### 37.4.2.1.2.1.6 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type classification of the party.

**Type <Tp>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2092 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2092 |

#### 37.4.2.1.2.1.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 37.4.2.1.2.1.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

#### 37.4.2.1.2.1.7 TechnicalAddress <TechAdr>

*Presence:* [0..*]

*Definition:* Unique technical address to unambiguously identify a party for receiving messages from the executing system.

**TechnicalAddress <TechAdr>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2092 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2092 |

#### 37.4.2.1.2.1.7.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 37.4.2.1.2.1.7.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

#### 37.4.2.1.2.1.8 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [0..*]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **Value** <*Val*> | [1..1] | Text | | 2093 |

##### 37.4.2.1.2.1.8.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

##### 37.4.2.1.2.1.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

#### 37.4.2.1.2.1.9 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**Name <Nm>** contains the following **PartyName4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2093 |
| | **Name** <*Nm*> | [1..1] | Text | | 2093 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2093 |

##### 37.4.2.1.2.1.9.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

##### 37.4.2.1.2.1.9.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

##### 37.4.2.1.2.1.9.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

#### 37.4.2.1.2.1.10 ResidenceType <ResTp>

*Presence:* [0..1]

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

#### 37.4.2.1.2.1.11 LockStatus <LckSts>

*Presence:* [0..1]

*Definition:* Specifies whether the party is locked or not, and the reason for this status, when required.

**LockStatus <LckSts>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2094 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2094 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2094 |

#### 37.4.2.1.2.1.11.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 37.4.2.1.2.1.11.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 37.4.2.1.2.1.11.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

#### 37.4.2.1.2.1.12 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Defines the specific processing characteristics for a party to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**Restriction <Rstrctn>** contains the following **SystemRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2095 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2095 |
| | **Type** <*Tp*> | [1..1] | Text | | 2095 |

##### 37.4.2.1.2.1.12.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Specifies the date from which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

##### 37.4.2.1.2.1.12.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Specifies the date until which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

##### 37.4.2.1.2.1.12.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

#### 37.4.2.1.2.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Business error resulting from a rejection.

**BusinessError <BizErr>** contains the following **ErrorHandling4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2095 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2096 |
| | **Description** <*Desc*> | [0..1] | Text | | 2096 |

##### 37.4.2.1.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2096 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2096 |

#### 37.4.2.1.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ErrorHandling1Code" on page 3237

| CodeName | Name | Definition |
|---|---|---|
| X020 | DataNotYetAvailable | Specifies the error code when the data requested are not yet available. |
| X030 | MessageSizeLimitExceeded | Specifies the error code when the data requested generates a message size that exceed the processing capacity. |
| X050 | DataNotAvailable | Specifies the error code when the data requested have not been found. |

#### 37.4.2.1.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 37.4.2.1.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 37.4.2.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2097 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2097 |
| | **Description** <*Desc*> | [0..1] | Text | | 2097 |

#### 37.4.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2097 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2097 |

##### 37.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

##### 37.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 37.4.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 37.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 38 reda.018.001.01 SecuritiesAccountCreationRequestV01

## 38.1 MessageDefinition Functionality

The SecuritiesAccountCreationRequest message message is sent by an instructing party to the executing party to instruct the creation of a new securities account with the required account attributes details.

Usage:

Processing and confirmation of the securities account creation request message are provided via a SecuritiesAccountStatusAdvice message.

Outline

The SecuritiesAccountCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SecuritiesAccount

   Securities account to be created in the executing party system.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 38.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2100 |
| | **SecuritiesAccount** <*SctiesAcct*> | [1..1] | | | 2100 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2101 |
| | **Identification** <*Id*> | [1..1] | Text | | 2101 |
| | **Type** <*Tp*> | [1..1] | | | 2102 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2102 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2102 |
| | **OpeningDate** <*OpngDt*> | [1..1] | Date | | 2103 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2103 |
| | **HoldIndicator** <*HldInd*> | [1..1] | Indicator | | 2103 |
| | **NegativePosition** <*NegPos*> | [1..1] | Indicator | | 2103 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2103 |
| | **Name** <*Nm*> | [1..1] | Text | | 2104 |
| | **Value** <*Val*> | [1..1] | Text | | 2104 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2104 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2104 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2104 |
| | **Type** <*Tp*> | [1..1] | Text | | 2104 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2105 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2105 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2105 |

# 38.3 Constraints

### C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 38.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 38.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 38.4.2 SecuritiesAccount <SctiesAcct>

*Presence:* [1..1]

*Definition:* Securities account to be created in the executing party system.

**SecuritiesAccount <SctiesAcct>** contains the following **SystemSecuritiesAccount7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2101 |
| | **Identification** <*Id*> | [1..1] | Text | | 2101 |
| | **Type** <*Tp*> | [1..1] | | | 2102 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2102 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2102 |
| | **OpeningDate** <*OpngDt*> | [1..1] | Date | | 2103 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2103 |
| | **HoldIndicator** <*HldInd*> | [1..1] | Indicator | | 2103 |
| | **NegativePosition** <*NegPos*> | [1..1] | Indicator | | 2103 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2103 |
| | **Name** <*Nm*> | [1..1] | Text | | 2104 |
| | **Value** <*Val*> | [1..1] | Text | | 2104 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2104 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2104 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2104 |
| | **Type** <*Tp*> | [1..1] | Text | | 2104 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2105 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2105 |

### 38.4.2.1 AccountOwner <AcctOwnr>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 38.4.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 3328

### 38.4.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of the securities account.

**Type <Tp>** contains one of the following **SystemSecuritiesAccountType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2102 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2102 |

#### 38.4.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System securities account type, in a coded form.

*Datatype:* "SystemSecuritiesAccountType1Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| CSDP | CSDParticipantAccount | Account owned by a CSD Participant<br><br>. |
| CSDM | CSDMirrorAccount | Account operated by CSD for mirroring positions<br><br>. |
| ICSA | InterCSDAccount | Account operated by CSD for settlement of securities legs for instructions involving internal CSD s. |
| TOFF | TechnicalOffsetAccount | Account operated by CSDs in a direct holding market context. |
| CSDO | CSDOmnibusAccount | Account operated by CSD in cross-CSD settlement context. |
| ISSA | IssuanceAccount | Account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. |

#### 38.4.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System securities account type, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 38.4.2.4 OpeningDate <OpngDt>

*Presence:* [1..1]

*Definition:* Legal opening date of the securities account.

*Datatype:* "ISODate" on page 3319

### 38.4.2.5 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Legal closing date of the securities account.

*Datatype:* "ISODate" on page 3319

### 38.4.2.6 HoldIndicator <HldInd>

*Presence:* [1..1]

*Definition:* Indicates whether the securities account is on hold or not.

Usage:

- Meaning when true: account is in hold status.

- Meaning when false: account is in release status.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 38.4.2.7 NegativePosition <NegPos>

*Presence:* [1..1]

*Definition:* Indicates whether the securities account can hold a negative position in a security or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 38.4.2.8 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [0..*]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2104 |
| | **Value** <*Val*> | [1..1] | Text | | 2104 |

#### 38.4.2.8.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 38.4.2.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

### 38.4.2.9 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Defines the specific processing characteristics for a securities account to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**Restriction <Rstrctn>** contains the following **SystemRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2104 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2104 |
| | **Type** <*Tp*> | [1..1] | Text | | 2104 |

#### 38.4.2.9.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Specifies the date from which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 38.4.2.9.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Specifies the date until which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 38.4.2.9.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

### 38.4.2.10 EndInvestorFlag <EndInvstrFlg>

*Presence:* [0..1]

*Definition:* Specifies information to identify securities accounts where allocation instructions are posted.

*Datatype:* "Exact4AlphaNumericText" on page 3325

### 38.4.2.11 PricingScheme <PricgSchme>

*Presence:* [0..1]

*Definition:* Defines how the price is applied to the securities account.

*Datatype:* "Exact4AlphaNumericText" on page 3325

## 38.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 39 reda.019.001.01 SecuritiesAccountQueryV01

## 39.1 MessageDefinition Functionality

The SecuritiesAccountQuery message sent by an instructing party to the executing party to request the details related to the securities account.

Outline

The SecuritiesAccountQueryV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Point to point reference elements, as assigned by the instructing party, to unambiguously identify the query message.

B. SearchCriteria

   Defines the criteria to be used to query the securities account reference data by the executing system.

C. ReturnCriteria

   Defines the expected securities account reference data to be returned.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 39.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctQry>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2108 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2109 |
| | **AccountIdentification** <*AcctId*> | [0..1] | Text | | 2110 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2110 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2111 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2111 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2111 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2111 |
| | **OpeningDate** <*OpngDt*> | [0..1] | | | 2111 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2112 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2112 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2112 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2112 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2112 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | | | 2112 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2113 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2113 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2113 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2113 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2113 |
| | **AccountType** <*AcctTp*> | [0..1] | | | 2114 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2114 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2114 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2115 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2115 |
| | **ReturnCriteria** <*RtrCrit*> | [0..1] | | | 2115 |
| | **AccountIdentification** <*AcctId*> | [0..1] | Indicator | | 2115 |
| | **PartyIdentification** <*PtyId*> | [0..1] | Indicator | | 2115 |
| | **PartyType** <*PtyTp*> | [0..1] | Indicator | | 2116 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountServicer** <*AcctSvcr*> | [0..1] | Indicator | | 2116 |
| | **AccountType** <*AcctTp*> | [0..1] | Indicator | | 2116 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Indicator | | 2116 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Indicator | | 2116 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Indicator | | 2117 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Indicator | | 2117 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2117 |

# 39.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 39.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 39.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Point to point reference elements, as assigned by the instructing party, to unambiguously identify the query message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader2" on page 3007 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3007 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3008 |
| | RequestType <*ReqTp*> | [0..1] | | | 3008 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3008 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3008 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

## 39.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to query the securities account reference data by the executing system.

**SearchCriteria <SchCrit>** contains the following **SecuritiesAccountSearchCriteria2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountIdentification** <*AcctId*> | [0..1] | Text | | 2110 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2110 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2111 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2111 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2111 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2111 |
| | **OpeningDate** <*OpngDt*> | [0..1] | | | 2111 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2112 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2112 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2112 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2112 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2112 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | | | 2112 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2113 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2113 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2113 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2113 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2113 |
| | **AccountType** <*AcctTp*> | [0..1] | | | 2114 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2114 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2114 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2115 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2115 |

### 39.4.2.1 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 3328

### 39.4.2.2 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that services the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 39.4.2.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 39.4.2.4 PartyType <PtyTp>

*Presence:* [0..1]

*Definition:* Specifies the type of the party for which securities account data have been queried.

**PartyType <PtyTp>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2111 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2111 |

#### 39.4.2.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 39.4.2.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

### 39.4.2.5 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Legal opening date for the securities account.

**OpeningDate <OpngDt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2112 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2112 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2112 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2112 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2112 |

#### 39.4.2.5.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 39.4.2.5.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 39.4.2.5.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 39.4.2.5.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 39.4.2.5.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 39.4.2.6 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Legal closing date for the securities account.

**ClosingDate <ClsgDt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2113 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2113 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2113 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2113 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2113 |

#### 39.4.2.6.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 39.4.2.6.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 39.4.2.6.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 39.4.2.6.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 39.4.2.6.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 39.4.2.7 AccountType <AcctTp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**AccountType <AcctTp>** contains one of the following **SystemSecuritiesAccountType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2114 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2114 |

#### 39.4.2.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System securities account type, in a coded form.

*Datatype:* "SystemSecuritiesAccountType1Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| CSDP | CSDParticipantAccount | Account owned by a CSD Participant<br><br>. |
| CSDM | CSDMirrorAccount | Account operated by CSD for mirroring positions<br><br>. |
| ICSA | InterCSDAccount | Account operated by CSD for settlement of securities legs for instructions involving internal CSD s. |
| TOFF | TechnicalOffsetAccount | Account operated by CSDs in a direct holding market context. |
| CSDO | CSDOmnibusAccount | Account operated by CSD in cross-CSD settlement context. |
| ISSA | IssuanceAccount | Account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. |

#### 39.4.2.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System securities account type, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 39.4.2.8 EndInvestorFlag <EndInvstrFlg>

*Presence:* [0..1]

*Definition:* Specifies information to identify securities accounts where allocation instructions are posted.

*Datatype:* "Exact4AlphaNumericText" on page 3325

### 39.4.2.9 PricingScheme <PricgSchme>

*Presence:* [0..1]

*Definition:* Defines how the price is applied to the securities account.

*Datatype:* "Exact4AlphaNumericText" on page 3325

## 39.4.3 ReturnCriteria <RtrCrit>

*Presence:* [0..1]

*Definition:* Defines the expected securities account reference data to be returned.

**ReturnCriteria <RtrCrit>** contains the following **SecuritiesAccountReturnCriteria1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountIdentification** <*AcctId*> | [0..1] | Indicator | | 2115 |
| | **PartyIdentification** <*PtyId*> | [0..1] | Indicator | | 2115 |
| | **PartyType** <*PtyTp*> | [0..1] | Indicator | | 2116 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | Indicator | | 2116 |
| | **AccountType** <*AcctTp*> | [0..1] | Indicator | | 2116 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Indicator | | 2116 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Indicator | | 2116 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Indicator | | 2117 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Indicator | | 2117 |

### 39.4.3.1 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Indicates whether the identification of the account is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.2 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Indicates whether the identification of the party owning the account is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.3 PartyType <PtyTp>

*Presence:* [0..1]

*Definition:* Indicates whether the type of the party owning the account is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Indicates whether the account servicer is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.5 AccountType <AcctTp>

*Presence:* [0..1]

*Definition:* Indicates whether the account type is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.6 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Indicates whether the opening date for the account is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.7 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Indicates whether the closing date for the account is requested.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.8 EndInvestorFlag <EndInvstrFlg>

*Presence:* [0..1]

*Definition:* Specifies information to identify securities accounts where allocation instructions are posted.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

### 39.4.3.9 PricingScheme <PricgSchme>

*Presence:* [0..1]

*Definition:* Defines how the price is applied to the securities account.

*Datatype:* One of the following values must be used (see "RequestedIndicator" on page 3323):

- *Meaning When True:* Requested
- *Meaning When False:* Not Requested

## 39.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 40 reda.020.001.01 SecuritiesAccountStatusAdviceV01

## 40.1 MessageDefinition Functionality

The SecuritiesAccountStatusAdvice message is send by the the executing party to an instructing party to provide the status of the execution of an creation, modification or deletion of securities account reference data.

Usage:

When processing information is negative - a failure occurred in applying the changes the message accordingly also delivers information about the reason why the creation or update could not be processed.

When the processing is succesfully performed, the message includes the related securities account identification.

Outline

The SecuritiesAccountStatusAdviceV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SecuritiesAccountStatus

   Status of the securities account involved in the originating message.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 40.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2119 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2120 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2120 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2120 |
| | **SecuritiesAccountStatus** <*SctiesAcctSts*> | [1..1] | | C1, C2 | 2120 |
| | **RelatedSecuritiesAccount** <*RltdSctiesAcct*> | [0..1] | ± | | 2121 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2121 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2122 |
| | **Reason** <*Rsn*> | [1..1] | | | 2122 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2122 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2122 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2122 |

# 40.3 Constraints

**C1 PresenceRule**

If Status equals COMP (Completed) then RelatedSecuritiesAccount must be present.

**C2 StatusReasonRule**

If Status equals REJT (Rejected) then StatusReason must be present.

**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.

# 40.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 40.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2120 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2120 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2120 |

### 40.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 40.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 40.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 40.4.2 SecuritiesAccountStatus <SctiesAcctSts>

*Presence:* [1..1]

*Definition:* Status of the securities account involved in the originating message.

*Impacted by:* C1 "PresenceRule", C2 "StatusReasonRule"

**SecuritiesAccountStatus <SctiesAcctSts>** contains the following **SecuritiesAccountStatus2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RelatedSecuritiesAccount** <*RltdSctiesAcct*> | [0..1] | ± | | 2121 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2121 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2122 |
| | **Reason** <*Rsn*> | [1..1] | | | 2122 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2122 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2122 |

**Constraints**

- **PresenceRule**

  If Status equals COMP (Completed) then RelatedSecuritiesAccount must be present.

- **StatusReasonRule**

  If Status equals REJT (Rejected) then StatusReason must be present.

### 40.4.2.1 RelatedSecuritiesAccount <RltdSctiesAcct>

*Presence:* [0..1]

*Definition:* Unique identification of the securities account referenced by a request.

**RelatedSecuritiesAccount <RltdSctiesAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 40.4.2.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the securities account maintenance instruction.

*Datatype:* "Status6Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 40.4.2.3 StatusReason <StsRsn>

*Presence:* [0..*]

*Definition:* Reason for the status of a securities account maintenance instruction.

**StatusReason <StsRsn>** contains the following **StatusReasonInformation10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2122 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2122 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2122 |

#### 40.4.2.3.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2122 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2122 |

##### 40.4.2.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalStatusReason1Code" on page 3245

##### 40.4.2.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

#### 40.4.2.3.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

## 40.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 41 reda.021.001.01 SecuritiesAccountReportV01

## 41.1 MessageDefinition Functionality

The SecuritiesAccountReport message sent by the executing party to an instructing party to provide the details of the securities account details as requested in the query.

Outline

The SecuritiesAccountReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Point to point reference elements, as assigned by the instructing party, to unambiguously identify the report message.

B. Pagination

   Provides details on the page number of the message.

C. ReportOrError

   Provides information on report or error resulting from the originating query message.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 41.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2126 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2127 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 2127 |
| {Or | **SecuritiesAccountReport** <*SctiesAcctRpt*> | [1..*] | | | 2129 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2130 |
| | **SecuritiesAccountOrError** <*SctiesAcctOrErr*> | [1..1] | | | 2131 |
| {Or | **SecuritiesAccount** <*SctiesAcct*> | [1..1] | | | 2132 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2133 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2133 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2133 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2134 |
| | **Type** <*Tp*> | [0..1] | | | 2134 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2134 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2135 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2135 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2135 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2135 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2136 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2136 |
| | **Name** <*Nm*> | [1..1] | Text | | 2136 |
| | **Value** <*Val*> | [1..1] | Text | | 2136 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2136 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2136 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2137 |
| | **Type** <*Tp*> | [1..1] | Text | | 2137 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2137 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2137 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2137 |
| | **Error** <*Err*> | [1..1] | | | 2137 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2138 |
| | **Description** <*Desc*> | [0..1] | Text | | 2138 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2138 |
| | **Error** <*Err*> | [1..1] | | | 2138 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2139 |
| | **Description** <*Desc*> | [0..1] | Text | | 2139 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2139 |

# 41.3 Constraints

**C1** **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2** **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3** **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 41.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 41.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Point to point reference elements, as assigned by the instructing party, to unambiguously identify the report message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader3" on page 2995 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2995 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2995 |
| | RequestType <*ReqTp*> | [0..1] | | | 2995 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2995 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2996 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2996 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2996 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2997 |

## 41.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Provides details on the page number of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 41.4.3 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **SecuritiesAccountOrOperationalError3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccountReport** <*SctiesAcctRpt*> | [1..*] | | | 2129 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2130 |
| | **SecuritiesAccountOrError** <*SctiesAcctOrErr*> | [1..1] | | | 2131 |
| {Or | **SecuritiesAccount** <*SctiesAcct*> | [1..1] | | | 2132 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2133 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2133 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2133 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2134 |
| | **Type** <*Tp*> | [0..1] | | | 2134 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2134 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2135 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2135 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2135 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2135 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2136 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2136 |
| | **Name** <*Nm*> | [1..1] | Text | | 2136 |
| | **Value** <*Val*> | [1..1] | Text | | 2136 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2136 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2136 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2137 |
| | **Type** <*Tp*> | [1..1] | Text | | 2137 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2137 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2137 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2137 |
| | **Error** <*Err*> | [1..1] | | | 2137 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2138 |
| | **Description** <*Desc*> | [0..1] | Text | | 2138 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2138 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2138 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2139 |
| | **Description** <*Desc*> | [0..1] | Text | | 2139 |

### 41.4.3.1 SecuritiesAccountReport <SctiesAcctRpt>

*Presence:* [1..*]

*Definition:* Report information about securities account reference data.

**SecuritiesAccountReport <SctiesAcctRpt>** contains the following **SecuritiesAccountReport3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2130 |
| | **SecuritiesAccountOrError** <*SctiesAcctOrErr*> | [1..1] | | | 2131 |
| {Or | **SecuritiesAccount** <*SctiesAcct*> | [1..1] | | | 2132 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2133 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2133 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2133 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2134 |
| | **Type** <*Tp*> | [0..1] | | | 2134 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2134 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2135 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2135 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2135 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2135 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2136 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2136 |
| | **Name** <*Nm*> | [1..1] | Text | | 2136 |
| | **Value** <*Val*> | [1..1] | Text | | 2136 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2136 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2136 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2137 |
| | **Type** <*Tp*> | [1..1] | Text | | 2137 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2137 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2137 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2137 |
| | **Error** <*Err*> | [1..1] | | | 2137 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2138 |
| | **Description** <*Desc*> | [0..1] | Text | | 2138 |

### 41.4.3.1.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the system security account.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 41.4.3.1.2 SecuritiesAccountOrError <SctiesAcctOrErr>

*Presence:* [1..1]

*Definition:* Specifies the returned securities account reference data or error information.

**SecuritiesAccountOrError <SctiesAcctOrErr>** contains one of the following **SecuritiesAccountOrBusinessError3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccount** <*SctiesAcct*> | [1..1] | | | 2132 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2133 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2133 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2133 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2134 |
| | **Type** <*Tp*> | [0..1] | | | 2134 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2134 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2135 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2135 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2135 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2135 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2136 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2136 |
| | **Name** <*Nm*> | [1..1] | Text | | 2136 |
| | **Value** <*Val*> | [1..1] | Text | | 2136 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2136 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2136 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2137 |
| | **Type** <*Tp*> | [1..1] | Text | | 2137 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2137 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2137 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2137 |
| | **Error** <*Err*> | [1..1] | | | 2137 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2138 |
| | **Description** <*Desc*> | [0..1] | Text | | 2138 |

#### 41.4.3.1.2.1 SecuritiesAccount <SctiesAcct>

*Presence:* [1..1]

*Definition:* Specifies the data requested for the securities account.

**SecuritiesAccount <SctiesAcct>** contains the following **SystemSecuritiesAccount6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2133 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2133 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2133 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2134 |
| | **Type** <*Tp*> | [0..1] | | | 2134 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2134 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2135 |
| | **AccountOwner** <*AcctOwnr*> | [1..1] | ± | | 2135 |
| | **PartyType** <*PtyTp*> | [0..1] | | | 2135 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2135 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2136 |
| | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [0..*] | | | 2136 |
| | **Name** <*Nm*> | [1..1] | Text | | 2136 |
| | **Value** <*Val*> | [1..1] | Text | | 2136 |
| | **Restriction** <*Rstrctn*> | [0..*] | | | 2136 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2136 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2137 |
| | **Type** <*Tp*> | [1..1] | Text | | 2137 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2137 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2137 |

#### 41.4.3.1.2.1.1 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Legal opening date of the securities account.

*Datatype:* "ISODate" on page 3319

#### 41.4.3.1.2.1.2 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Legal closing date of the securities account.

*Datatype:* "ISODate" on page 3319

#### 41.4.3.1.2.1.3 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account is on hold or not.

Usage:

- Meaning when true: account is in hold status.

- Meaning when false: account is in release status.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 41.4.3.1.2.1.4 NegativePosition <NegPos>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account can hold a negative position in a security or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 41.4.3.1.2.1.5 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of the securities account.

**Type <Tp>** contains one of the following **SystemSecuritiesAccountType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2134 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2135 |

#### 41.4.3.1.2.1.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System securities account type, in a coded form.

*Datatype:* "SystemSecuritiesAccountType1Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| CSDP | CSDParticipantAccount | Account owned by a CSD Participant<br><br>. |
| CSDM | CSDMirrorAccount | Account operated by CSD for mirroring positions<br><br>. |
| ICSA | InterCSDAccount | Account operated by CSD for settlement of securities legs for instructions involving internal CSD s. |
| TOFF | TechnicalOffsetAccount | Account operated by CSDs in a direct holding market context. |

| CodeName | Name | Definition |
|---|---|---|
| CSDO | CSDOmnibusAccount | Account operated by CSD in cross-CSD settlement context. |
| ISSA | IssuanceAccount | Account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. |

#### 41.4.3.1.2.1.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System securities account type, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 41.4.3.1.2.1.6 AccountOwner <AcctOwnr>

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 41.4.3.1.2.1.7 PartyType <PtyTp>

*Presence:* [0..1]

*Definition:* Specifies the type of party owning the account.

**PartyType <PtyTp>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2135 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2136 |

#### 41.4.3.1.2.1.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 41.4.3.1.2.1.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

#### 41.4.3.1.2.1.8 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [0..*]

*Definition:* Additional attributes defined by a central security depositary for a securities account.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2136 |
| | **Value** <*Val*> | [1..1] | Text | | 2136 |

#### 41.4.3.1.2.1.8.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 41.4.3.1.2.1.8.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

#### 41.4.3.1.2.1.9 Restriction <Rstrctn>

*Presence:* [0..*]

*Definition:* Defines the specific processing characteristics for a securities account to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**Restriction <Rstrctn>** contains the following **SystemRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2136 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2137 |
| | **Type** <*Tp*> | [1..1] | Text | | 2137 |

#### 41.4.3.1.2.1.9.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Specifies the date from which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 41.4.3.1.2.1.9.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Specifies the date until which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 41.4.3.1.2.1.9.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

#### 41.4.3.1.2.1.10 EndInvestorFlag <EndInvstrFlg>

*Presence:* [0..1]

*Definition:* Specifies information to identify securities accounts where allocation instructions are posted.

*Datatype:* "Exact4AlphaNumericText" on page 3325

#### 41.4.3.1.2.1.11 PricingScheme <PricgSchme>

*Presence:* [0..1]

*Definition:* Defines how the price is applied to the securities account.

*Datatype:* "Exact4AlphaNumericText" on page 3325

### 41.4.3.1.2.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Business error resulting from a rejection.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2137 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2138 |
| | **Description** <*Desc*> | [0..1] | Text | | 2138 |

#### 41.4.3.1.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2138 |

#### 41.4.3.1.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 41.4.3.1.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 41.4.3.1.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 41.4.3.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2138 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2139 |
| | **Description** <*Desc*> | [0..1] | Text | | 2139 |

#### 41.4.3.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2138 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2139 |

#### 41.4.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 41.4.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

### 41.4.3.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 41.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 42 reda.022.001.02 PartyModificationRequestV02

## 42.1 MessageDefinition Functionality

Scope:

The PartyModificationRequest message is sent by the instructing party to the executing party to request for an update of the party reference data of a party defined in the executing system.

Usage:

It aims at instructing the update of an existing party by amending its existing details or by providing additional details.

Processing and confirmation of the party modification request message are provided via a party status advice.

Outline

The PartyModificationRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SystemPartyIdentification

   Unique identification, as assigned by the executing system, to unambiguously identify the party to be modified.

C. Modification

   Identifies the list of requested modifications to be executed by the system.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 42.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <PtyModReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2142 |
| | **SystemPartyIdentification** <*SysPtyId*> | [1..1] | ± | | 2142 |
| | **Modification** <*Mod*> | [1..*] | | | 2143 |
| | **ScopeIndication** <*ScpIndctn*> | [1..1] | CodeSet | | 2145 |
| | **RequestedModification** <*ReqdMod*> | [1..1] | | | 2145 |
| {Or | **SystemPartyDate** <*SysPtyDt*> | [1..1] | | | 2146 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2147 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2147 |
| Or | **PartyIdentification** <*PtyId*> | [1..1] | | | 2147 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2147 |
| | **Identification** <*Id*> | [0..1] | ± | | 2147 |
| Or | **PartyName** <*PtyNm*> | [1..1] | | | 2148 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2148 |
| | **Name** <*Nm*> | [0..1] | Text | | 2148 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2148 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | ± | | 2148 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2149 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2149 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2150 |
| Or | **PartyAddress** <*PtyAdr*> | [1..1] | ± | | 2150 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | CodeSet | | 2151 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2152 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2152 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2152 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2152 |
| Or | **SystemRestriction** <*SysRstrctn*> | [1..1] | | | 2152 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2153 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2153 |
| | **Type** <*Tp*> | [1..1] | Text | | 2153 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2153 |
| | **Name** <*Nm*> | [1..1] | Text | | 2153 |
| | **Value** <*Val*> | [1..1] | Text | | 2153 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C4 | 2153 |

# 42.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 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.

# 42.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 42.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 42.4.2 SystemPartyIdentification <SysPtyId>

*Presence:* [1..1]

*Definition:* Unique identification, as assigned by the executing system, to unambiguously identify the party to be modified.

**SystemPartyIdentification <SysPtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 42.4.3 Modification <Mod>

*Presence:* [1..*]

*Definition:* Identifies the list of requested modifications to be executed by the system.

**Modification <Mod>** contains the following **SystemPartyModification3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ScopeIndication** <*ScpIndctn*> | [1..1] | CodeSet | | 2145 |
| | **RequestedModification** <*ReqdMod*> | [1..1] | | | 2145 |
| {Or | **SystemPartyDate** <*SysPtyDt*> | [1..1] | | | 2146 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2147 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2147 |
| Or | **PartyIdentification** <*PtyId*> | [1..1] | | | 2147 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2147 |
| | **Identification** <*Id*> | [0..1] | ± | | 2147 |
| Or | **PartyName** <*PtyNm*> | [1..1] | | | 2148 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2148 |
| | **Name** <*Nm*> | [0..1] | Text | | 2148 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2148 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | ± | | 2148 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2149 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2149 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2150 |
| Or | **PartyAddress** <*PtyAdr*> | [1..1] | ± | | 2150 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | CodeSet | | 2151 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2152 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2152 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2152 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2152 |
| Or | **SystemRestriction** <*SysRstrctn*> | [1..1] | | | 2152 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2153 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2153 |
| | **Type** <*Tp*> | [1..1] | Text | | 2153 |
| Or} | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2153 |
| | **Name** <*Nm*> | [1..1] | Text | | 2153 |
| | **Value** <*Val*> | [1..1] | Text | | 2153 |

### 42.4.3.1 ScopeIndication <ScpIndctn>

*Presence:* [1..1]

*Definition:* Specifies the type of requested modification.

*Datatype:* "DataModification1Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| INSE | InsertNewDataSet | Insert a new set of data. |
| UPDT | UpdateDataSetDetails | Update the details of an existing set of data. |
| DELT | DeleteDataSet | Delete an existing set of data. |

### 42.4.3.2 RequestedModification <ReqdMod>

*Presence:* [1..1]

*Definition:* Specifies the set of elements to be modified for the party reference data.

**RequestedModification <ReqdMod>** contains one of the following **SystemPartyModification3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SystemPartyDate** <*SysPtyDt*> | [1..1] | | | 2146 |
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2147 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2147 |
| Or | **PartyIdentification** <*PtyId*> | [1..1] | | | 2147 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2147 |
| | **Identification** <*Id*> | [0..1] | ± | | 2147 |
| Or | **PartyName** <*PtyNm*> | [1..1] | | | 2148 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2148 |
| | **Name** <*Nm*> | [0..1] | Text | | 2148 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2148 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | ± | | 2148 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2149 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2149 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2150 |
| Or | **PartyAddress** <*PtyAdr*> | [1..1] | ± | | 2150 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | CodeSet | | 2151 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2152 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2152 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2152 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2152 |
| Or | **SystemRestriction** <*SysRstrctn*> | [1..1] | | | 2152 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2153 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2153 |
| | **Type** <*Tp*> | [1..1] | Text | | 2153 |
| Or} | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2153 |
| | **Name** <*Nm*> | [1..1] | Text | | 2153 |
| | **Value** <*Val*> | [1..1] | Text | | 2153 |

### 42.4.3.2.1 SystemPartyDate <SysPtyDt>

*Presence:* [1..1]

*Definition:* Specifies the opening and closing dates, as assigned by the system.

**SystemPartyDate <SysPtyDt>** contains the following **SystemParty2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **OpeningDate** <*OpngDt*> | [0..1] | Date | | 2147 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2147 |

#### 42.4.3.2.1.1 OpeningDate <OpngDt>

*Presence:* [0..1]

*Definition:* Specifies the opening date of the party.

*Datatype:* "ISODate" on page 3319

#### 42.4.3.2.1.2 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Specifies the closing date of the party.

*Datatype:* "ISODate" on page 3319

### 42.4.3.2.2 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Unique identification to unambiguously identify the party within the system.

**PartyIdentification <PtyId>** contains the following **SystemPartyIdentification10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2147 |
| | **Identification** <*Id*> | [0..1] | ± | | 2147 |

#### 42.4.3.2.2.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Starting date from which the identification is valid.

*Datatype:* "ISODate" on page 3319

#### 42.4.3.2.2.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous way to identify a system party.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 42.4.3.2.3 PartyName <PtyNm>

*Presence:* [1..1]

*Definition:* Specifies the name by which a party is known and which is usually used to identify that party.

**PartyName <PtyNm>** contains the following **PartyName3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2148 |
| | **Name** <*Nm*> | [0..1] | Text | | 2148 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2148 |

##### 42.4.3.2.3.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

##### 42.4.3.2.3.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

##### 42.4.3.2.3.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

#### 42.4.3.2.4 ContactDetails <CtctDtls>

*Presence:* [1..1]

*Definition:* Specifies the options on how to contact the party.

**ContactDetails <CtctDtls>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

### 42.4.3.2.5 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Unique technical address to unambiguously identify a party for receiving messages from the executing system.

**TechnicalAddress <TechAdr>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2149 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2150 |

#### 42.4.3.2.5.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 42.4.3.2.5.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

### 42.4.3.2.6 PartyAddress <PtyAdr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PartyAddress <PtyAdr>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

### 42.4.3.2.7 ResidenceType <ResTp>

*Presence:* [1..1]

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

#### 42.4.3.2.8 LockStatus <LckSts>

*Presence:* [1..1]

*Definition:* Specifies whether the party is locked or not, and the reason for this status, when required.

**LockStatus <LckSts>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2152 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2152 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2152 |

##### 42.4.3.2.8.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

##### 42.4.3.2.8.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

##### 42.4.3.2.8.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

#### 42.4.3.2.9 SystemRestriction <SysRstrctn>

*Presence:* [1..1]

*Definition:* Defines the specific processing characteristics for a party to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**SystemRestriction <SysRstrctn>** contains the following **SystemRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2153 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2153 |
| | **Type** <*Tp*> | [1..1] | Text | | 2153 |

#### 42.4.3.2.9.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Specifies the date from which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 42.4.3.2.9.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Specifies the date until which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 42.4.3.2.9.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

### 42.4.3.2.10 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [1..1]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2153 |
| | **Value** <*Val*> | [1..1] | Text | | 2153 |

#### 42.4.3.2.10.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 42.4.3.2.10.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

## 42.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 43 reda.023.001.01 SecuritiesAccountModificationRequestV01

## 43.1 MessageDefinition Functionality

The SecuritiesAccountModificationRequest message is sent by an instructing party to the executing party to instruct the update of an existing securities account by amending its existing attributes or by providing additional attibutes details.

Usage:

Processing and confirmation of the securities account creation request message are provided via a SecuritiesAccountStatusAdvice message.

Outline

The SecuritiesAccountModificationRequestV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. AccountIdentification

   Identification of the securities account to be updated in the executing party system.

C. Modification

   Further details about the requested modification.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 43.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctModReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2156 |
| | **AccountIdentification** <*AcctId*> | [1..1] | ± | | 2157 |
| | **Modification** <*Mod*> | [1..*] | | | 2157 |
| | **ScopeIndication** <*ScpIndctn*> | [1..1] | CodeSet | | 2158 |
| | **RequestedModification** <*ReqdMod*> | [1..1] | | | 2158 |
| {Or | **SystemSecuritiesAccount** <*SysSctiesAcct*> | [1..1] | | | 2159 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2159 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2159 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2160 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2160 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2160 |
| Or | **SystemRestriction** <*SysRstrctn*> | [1..1] | | | 2160 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2160 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2161 |
| | **Type** <*Tp*> | [1..1] | Text | | 2161 |
| Or} | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2161 |
| | **Name** <*Nm*> | [1..1] | Text | | 2161 |
| | **Value** <*Val*> | [1..1] | Text | | 2161 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C1 | 2161 |

# 43.3 Constraints

**C1 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 43.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 43.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 43.4.2 AccountIdentification <AcctId>

*Presence:* [1..1]

*Definition:* Identification of the securities account to be updated in the executing party system.

**AccountIdentification <AcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 43.4.3 Modification <Mod>

*Presence:* [1..*]

*Definition:* Further details about the requested modification.

**Modification <Mod>** contains the following **SecuritiesAccountModification2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ScopeIndication** <*ScpIndctn*> | [1..1] | CodeSet | | 2158 |
| | **RequestedModification** <*ReqdMod*> | [1..1] | | | 2158 |
| {Or | **SystemSecuritiesAccount** <*SysSctiesAcct*> | [1..1] | | | 2159 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2159 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2159 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2160 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2160 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2160 |
| Or | **SystemRestriction** <*SysRstrctn*> | [1..1] | | | 2160 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2160 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2161 |
| | **Type** <*Tp*> | [1..1] | Text | | 2161 |
| Or} | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2161 |
| | **Name** <*Nm*> | [1..1] | Text | | 2161 |
| | **Value** <*Val*> | [1..1] | Text | | 2161 |

### 43.4.3.1 ScopeIndication <ScpIndctn>

*Presence:* [1..1]

*Definition:* Specifies the type of requested modification.

*Datatype:* "DataModification1Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| INSE | InsertNewDataSet | Insert a new set of data. |
| UPDT | UpdateDataSetDetails | Update the details of an existing set of data. |
| DELT | DeleteDataSet | Delete an existing set of data. |

### 43.4.3.2 RequestedModification <ReqdMod>

*Presence:* [1..1]

*Definition:* Specifies which elements to be modified for the securities account reference data.

**RequestedModification <ReqdMod>** contains one of the following **SecuritiesAccountModification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SystemSecuritiesAccount** <*SysSctiesAcct*> | [1..1] | | | 2159 |
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2159 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2159 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2160 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2160 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2160 |
| Or | **SystemRestriction** <*SysRstrctn*> | [1..1] | | | 2160 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2160 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2161 |
| | **Type** <*Tp*> | [1..1] | Text | | 2161 |
| Or} | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2161 |
| | **Name** <*Nm*> | [1..1] | Text | | 2161 |
| | **Value** <*Val*> | [1..1] | Text | | 2161 |

### 43.4.3.2.1 SystemSecuritiesAccount <SysSctiesAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SystemSecuritiesAccount <SysSctiesAcct>** contains the following **SystemSecuritiesAccount5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ClosingDate** <*ClsgDt*> | [0..1] | Date | | 2159 |
| | **HoldIndicator** <*HldInd*> | [0..1] | Indicator | | 2159 |
| | **NegativePosition** <*NegPos*> | [0..1] | Indicator | | 2160 |
| | **EndInvestorFlag** <*EndInvstrFlg*> | [0..1] | Text | | 2160 |
| | **PricingScheme** <*PricgSchme*> | [0..1] | Text | | 2160 |

#### 43.4.3.2.1.1 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Legal closing date of the securities account.

*Datatype:* "ISODate" on page 3319

#### 43.4.3.2.1.2 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account is on hold or not.

Usage:

- Meaning when true: account is in hold status.

- Meaning when false: account is in release status.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 43.4.3.2.1.3 NegativePosition <NegPos>

*Presence:* [0..1]

*Definition:* Indicates whether the securities account can hold a negative position in a security or not.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 43.4.3.2.1.4 EndInvestorFlag <EndInvstrFlg>

*Presence:* [0..1]

*Definition:* Specifies information to identify securities accounts where allocation instructions are posted.

*Datatype:* "Exact4AlphaNumericText" on page 3325

#### 43.4.3.2.1.5 PricingScheme <PricgSchme>

*Presence:* [0..1]

*Definition:* Defines how the price is applied to the securities account.

*Datatype:* "Exact4AlphaNumericText" on page 3325

### 43.4.3.2.2 SystemRestriction <SysRstrctn>

*Presence:* [1..1]

*Definition:* Defines the specific processing characteristics for a party to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**SystemRestriction <SysRstrctn>** contains the following **SystemRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2160 |
| | **ValidTo** <*VldTo*> | [0..1] | DateTime | | 2161 |
| | **Type** <*Tp*> | [1..1] | Text | | 2161 |

#### 43.4.3.2.2.1 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Specifies the date from which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 43.4.3.2.2.2 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Specifies the date until which the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 43.4.3.2.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the identification of a restriction.

*Datatype:* "Max35Text" on page 3328

### 43.4.3.2.3 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [1..1]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2161 |
| | **Value** <*Val*> | [1..1] | Text | | 2161 |

#### 43.4.3.2.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 43.4.3.2.3.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

## 43.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 44 reda.024.001.01 CollateralValueCreationRequestV01

## 44.1 MessageDefinition Functionality

The CollateralValueCreationRequest message is sent by the instructing party to the executing party to request for the creation of a collateral value in the executing system collateral management reference data.

Usage:

It aims at instructing the creation of a new collateral value with corresponding details.

Processing and confirmation of the collateral value creation request message are provided via a collateral management status advice.

Outline

The CollateralValueCreationRequestV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. CollateralValue

   Represents the valuation of securities positions for auto-collateralisation.

C. PartyIdentification

   Identifies the party for which the eligible security is defined.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 44.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*CollValCreReq*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2166 |
| | **CollateralValue** <*CollVal*> | [1..*] | | | 2166 |
| | **SecurityIdentification** <*SctyId*> | [1..1] | ± | C7, C8, C9, C10, C11 | 2167 |
| | **ValuationDate** <*ValtnDt*> | [1..1] | Date | | 2168 |
| | **ValuationCurrency** <*ValtnCcy*> | [0..1] | CodeSet | C1 | 2168 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 2168 |
| {Or | **Amount** <*Amt*> | [1..1] | Amount | | 2168 |
| Or | **AmountWithCurrency** <*AmtWthCcy*> | [1..1] | Amount | C2, C5 | 2168 |
| Or} | **Coefficient** <*Coeff*> | [1..1] | Quantity | | 2169 |
| | **ValuationCloseLinkPrice** <*ValtnClsLkPric*> | [0..1] | | | 2169 |
| {Or | **Amount** <*Amt*> | [1..1] | Amount | | 2169 |
| Or | **AmountWithCurrency** <*AmtWthCcy*> | [1..1] | Amount | C2, C5 | 2169 |
| Or} | **Coefficient** <*Coeff*> | [1..1] | Quantity | | 2170 |
| | **CleanPrice** <*CleanPric*> | [0..1] | ± | | 2170 |
| | **AccruedInterest** <*AcrdIntrst*> | [0..1] | ± | | 2170 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 2170 |
| | **CloseLinkHaircut** <*ClsLkHrcut*> | [0..1] | Rate | | 2171 |
| | **PoolFactor** <*PoolFctr*> | [0..1] | Rate | | 2171 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 2171 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2171 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2171 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2172 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C12 | 2172 |

# 44.3 Constraints

**C1 ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C7 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C8 DescriptionUsageRule**

Description must be used alone as the last resort.

**C9 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C10 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C11 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C12 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.

# 44.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 44.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 44.4.2 CollateralValue <CollVal>

*Presence:* [1..*]

*Definition:* Represents the valuation of securities positions for auto-collateralisation.

**CollateralValue <CollVal>** contains the following **CollateralValue5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityIdentification** <*SctyId*> | [1..1] | ± | C7, C8, C9, C10, C11 | 2167 |
| | **ValuationDate** <*ValtnDt*> | [1..1] | Date | | 2168 |
| | **ValuationCurrency** <*ValtnCcy*> | [0..1] | CodeSet | C1 | 2168 |
| | **ValuationPrice** <*ValtnPric*> | [1..1] | | | 2168 |
| {Or | **Amount** <*Amt*> | [1..1] | Amount | | 2168 |
| Or | **AmountWithCurrency** <*AmtWthCcy*> | [1..1] | Amount | C2, C5 | 2168 |
| Or} | **Coefficient** <*Coeff*> | [1..1] | Quantity | | 2169 |
| | **ValuationCloseLinkPrice** <*ValtnClsLkPric*> | [0..1] | | | 2169 |
| {Or | **Amount** <*Amt*> | [1..1] | Amount | | 2169 |
| Or | **AmountWithCurrency** <*AmtWthCcy*> | [1..1] | Amount | C2, C5 | 2169 |
| Or} | **Coefficient** <*Coeff*> | [1..1] | Quantity | | 2170 |
| | **CleanPrice** <*CleanPric*> | [0..1] | ± | | 2170 |
| | **AccruedInterest** <*AcrdIntrst*> | [0..1] | ± | | 2170 |
| | **Haircut** <*Hrcut*> | [0..1] | Rate | | 2170 |
| | **CloseLinkHaircut** <*ClsLkHrcut*> | [0..1] | Rate | | 2171 |
| | **PoolFactor** <*PoolFctr*> | [0..1] | Rate | | 2171 |
| | **ForeignExchange** <*FX*> | [0..1] | ± | | 2171 |

### 44.4.2.1 SecurityIdentification <SctyId>

*Presence:* [1..1]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

**SecurityIdentification <SctyId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
```

```
        /ISIN Must be present
Or    /Description Must be present
```

### 44.4.2.2 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Valuation date for the price.

*Datatype:* "ISODate" on page 3319

### 44.4.2.3 ValuationCurrency <ValtnCcy>

*Presence:* [0..1]

*Definition:* Provides details of the currency of the valuation.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 44.4.2.4 ValuationPrice <ValtnPric>

*Presence:* [1..1]

*Definition:* Provides details of the price provided for the security.

**ValuationPrice <ValtnPric>** contains one of the following **AmountOrCoefficientPrice2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Amount** <*Amt*> | [1..1] | Amount | | 2168 |
| Or | **AmountWithCurrency** <*AmtWthCcy*> | [1..1] | Amount | C2, C5 | 2168 |
| Or} | **Coefficient** <*Coeff*> | [1..1] | Quantity | | 2169 |

#### 44.4.2.4.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Provides details of the price when expressed with an amount and implied currency.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 44.4.2.4.2 AmountWithCurrency <AmtWthCcy>

*Presence:* [1..1]

*Definition:* Provides details of the price when expressed with an amount and explicit currency.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 3210

**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.

#### 44.4.2.4.3 Coefficient <Coeff>

*Presence:* [1..1]

*Definition:* Provides details of the price when expressed with a coefficient.

*Datatype:* "DecimalNumber" on page 3324

### 44.4.2.5 ValuationCloseLinkPrice <ValtnClsLkPric>

*Presence:* [0..1]

*Definition:* Price of the security as of the valuation date in the collateral valuation currency where there is a close link between the credit consumer and the security provided as collateral.

**ValuationCloseLinkPrice <ValtnClsLkPric>** contains one of the following **AmountOrCoefficientPrice2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Amount** <*Amt*> | [1..1] | Amount | | 2169 |
| Or | **AmountWithCurrency** <*AmtWthCcy*> | [1..1] | Amount | C2, C5 | 2169 |
| Or} | **Coefficient** <*Coeff*> | [1..1] | Quantity | | 2170 |

#### 44.4.2.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Provides details of the price when expressed with an amount and implied currency.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 44.4.2.5.2 AmountWithCurrency <AmtWthCcy>

*Presence:* [1..1]

*Definition:* Provides details of the price when expressed with an amount and explicit currency.

*Impacted by:* C2 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 3210

**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.

#### 44.4.2.5.3 Coefficient <Coeff>

*Presence:* [1..1]

*Definition:* Provides details of the price when expressed with a coefficient.

*Datatype:* "DecimalNumber" on page 3324

### 44.4.2.6 CleanPrice <CleanPric>

*Presence:* [0..1]

*Definition:* Price excluding the accrued interest.

**CleanPrice <CleanPric>** contains one of the following elements (see "PriceRateOrAmount6Choice" on page 3106 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3106 |
| Or | Amount <*Amt*> | [1..1] | Amount | | 3106 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C5 | 3106 |

### 44.4.2.7 AccruedInterest <AcrdIntrst>

*Presence:* [0..1]

*Definition:* Amount of money or rate accrued interest computed in the case of interest bearing financial instruments.

**AccruedInterest <AcrdIntrst>** contains one of the following elements (see "PriceRateOrAmount6Choice" on page 3106 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3106 |
| Or | Amount <*Amt*> | [1..1] | Amount | | 3106 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C5 | 3106 |

### 44.4.2.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 44.4.2.9 CloseLinkHaircut <ClsLkHrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage in case of close links.

*Datatype:* "PercentageRate" on page 3325

#### 44.4.2.10 PoolFactor <PoolFctr>

*Presence:* [0..1]

*Definition:* Percentage that applies to price of the securities following a redemption.

*Datatype:* "PercentageRate" on page 3325

#### 44.4.2.11 ForeignExchange <FX>

*Presence:* [0..1]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchange <FX>** contains the following elements (see "ForeignExchangeTerms23" on page 3021 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 3022 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 3022 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 3022 |
| | ResultingAmount <*RsltgAmt*> | [1..1] | Amount | C1, C4 | 3023 |

### 44.4.3 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the eligible security is defined.

**PartyIdentification <PtyId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2171 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2172 |

#### 44.4.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 44.4.3.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 44.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C12 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 45 reda.025.001.01 EligibleSecuritiesCreationRequestV01

## 45.1 MessageDefinition Functionality

The EligibleSecuritiesCreationRequest message is exchanged between an instructing party and the executing party to request for the creation of an eligible securities in the executing system collateral management reference data.

Usage:

It aims at instructing the creation of a new eligible securities with corresponding details.

Processing and confirmation of the eligible securities creation request message are provided via a collateral management status advice.

Outline

The EligibleSecuritiesCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. EligibleSecurity

   Represents securities defined eligible for auto-collateralisation.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 45.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <ElgblSctiesCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2175 |
| | **EligibleSecurity** <*ElgblScty*> | [1..*] | | | 2175 |
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C4, C5, C6, C7, C8 | 2175 |
| | **CollateralisationCurrency** <*CollstnCcy*> | [0..1] | CodeSet | C1 | 2177 |
| | **EligibilitySetProfile** <*ElgbltySetPrfl*> | [0..1] | ± | | 2177 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2177 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2177 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2178 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C9 | 2178 |

# 45.3 Constraints

**C1 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C5 DescriptionUsageRule**

Description must be used alone as the last resort.

**C6 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C7 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C8 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C9 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.

# 45.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 45.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 45.4.2 EligibleSecurity <ElgblScty>

*Presence:* [1..*]

*Definition:* Represents securities defined eligible for auto-collateralisation.

**EligibleSecurity <ElgblScty>** contains the following **EligibleSecurity5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C4, C5, C6, C7, C8 | 2175 |
| | **CollateralisationCurrency** <*CollstnCcy*> | [0..1] | CodeSet | C1 | 2177 |
| | **EligibilitySetProfile** <*ElgbltySetPrfl*> | [0..1] | ± | | 2177 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2177 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2177 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2178 |

### 45.4.2.1 SecurityIdentification <SctyId>

*Presence:* [1..*]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C6 "ISINGuideline", C7 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

**SecurityIdentification <SctyId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 45.4.2.2 CollateralisationCurrency <CollstnCcy>

*Presence:* [0..1]

*Definition:* Currency which may be processed by the system. A system may process transactions in a single currency or in multiple currencies.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 45.4.2.3 EligibilitySetProfile <ElgbltySetPrfl>

*Presence:* [0..1]

*Definition:* Number identifying the collateral eligibility set profile of the counterparty.

**EligibilitySetProfile <ElgbltySetPrfl>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 45.4.2.4 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the eligible security is defined.

**PartyIdentification <PtyId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2177 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2178 |

#### 45.4.2.4.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 45.4.2.4.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 45.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C9 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 46 reda.026.001.01 EligibleCounterpartCSDCreationRequestV01

## 46.1 MessageDefinition Functionality

The EligibleCounterpartCSDCreationRequest message is sent by an instructing party to the executing party to request for the creation of an eligible counterpart CSD in the executing system collateral management reference data.

Usage:

It aims at instructing the creation of a new eligible counterpart CSD with corresponding details.

Processing and confirmation of the eligible counterpart CSD creation request message are provided via a collateral management status advice.

Outline

The EligibleCounterpartCSDCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. EligibleCounterpartCSD

   Represents a party to be identified as eligible for the instructing party.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 46.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <ElgblCntrptCSDCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2181 |
| | **EligibleCounterpartCSD** <*ElgblCntrptCSD*> | [1..1] | | | 2181 |
| | **IssuerIdentification** <*IssrId*> | [1..1] | | | 2182 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2182 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2182 |
| | **EligibleCounterpartIdentification** <*ElgblCntrptId*> | [1..1] | | | 2182 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2183 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2183 |
| | **ValidFrom** <*VldFr*> | [1..1] | Date | | 2183 |
| | **ValidTo** <*VldTo*> | [0..1] | Date | | 2183 |
| | **EligibilityType** <*ElgbltyTp*> | [1..1] | CodeSet | | 2183 |
| | **EligibilityIdentification** <*ElgbltyId*> | [1..1] | | | 2184 |
| {Or | **Country** <*Ctry*> | [1..1] | CodeSet | C2 | 2184 |
| Or | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | IdentifierSet | | 2184 |
| Or} | **IssuerCSDIdentification** <*IssrCSDId*> | [1..1] | | | 2185 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2185 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2185 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2185 |

# 46.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 46.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 46.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 46.4.2 EligibleCounterpartCSD <ElgblCntrptCSD>

*Presence:* [1..1]

*Definition:* Represents a party to be identified as eligible for the instructing party.

**EligibleCounterpartCSD <ElgblCntrptCSD>** contains the following **EligibleCounterpart3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuerIdentification** <*IssrId*> | [1..1] | | | 2182 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2182 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2182 |
| | **EligibleCounterpartIdentification** <*ElgblCntrptId*> | [1..1] | | | 2182 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2183 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2183 |
| | **ValidFrom** <*VldFr*> | [1..1] | Date | | 2183 |
| | **ValidTo** <*VldTo*> | [0..1] | Date | | 2183 |
| | **EligibilityType** <*ElgbltyTp*> | [1..1] | CodeSet | | 2183 |
| | **EligibilityIdentification** <*ElgbltyId*> | [1..1] | | | 2184 |
| {Or | **Country** <*Ctry*> | [1..1] | CodeSet | C2 | 2184 |
| Or | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | IdentifierSet | | 2184 |
| Or} | **IssuerCSDIdentification** <*IssrCSDId*> | [1..1] | | | 2185 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2185 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2185 |

### 46.4.2.1 IssuerIdentification <IssrId>

*Presence:* [1..1]

*Definition:* Unique business identifier code used to identify the party providing the eligible counterpart information.

**IssuerIdentification <IssrId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2182 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2182 |

#### 46.4.2.1.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 46.4.2.1.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 46.4.2.2 EligibleCounterpartIdentification <ElgblCntrptId>

*Presence:* [1..1]

*Definition:* Unique business identifier code used to identify the central securities depository to be defined as eligible.

**EligibleCounterpartIdentification <ElgblCntrptId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2183 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2183 |

#### 46.4.2.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 46.4.2.2.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 46.4.2.3 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Date from when the eligible counterpart is valid.

*Datatype:* "ISODate" on page 3319

### 46.4.2.4 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Date until when the eligible counterpart is valid.

*Datatype:* "ISODate" on page 3319

### 46.4.2.5 EligibilityType <ElgbltyTp>

*Presence:* [1..1]

*Definition:* Defines the type of eligibility.

*Datatype:* "EligibilityType1Code" on page 3237

| CodeName | Name | Definition |
|---|---|---|
| SECU | Securities | Eligibility applies at securities level. |
| ISCS | IssuerCSD | Eligibility applies at the level of issuer CSD.<br><br>All of the securities issued by the issuer CSD are eligible. |
| CTRY | Country | Eligibility applies at country level.<br><br>All of the securities issued in that country are eligible. |

## 46.4.2.6 EligibilityIdentification <ElgbltyId>

*Presence:* [1..1]

*Definition:* Unique identification of the eligible counterpart party.

**EligibilityIdentification <ElgbltyId>** contains one of the following **EligibilityIdentification3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Country** <*Ctry*> | [1..1] | CodeSet | C2 | 2184 |
| Or | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | IdentifierSet | | 2184 |
| Or} | **IssuerCSDIdentification** <*IssrCSDId*> | [1..1] | | | 2185 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2185 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2185 |

### 46.4.2.6.1 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country code used to identify the issuance country to be defined as eligible.

*Impacted by:* C2 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 46.4.2.6.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* ISIN used to identify the security to be defined as eligible.

*Datatype:* "ISINOct2015Identifier" on page 3322

#### 46.4.2.6.3 IssuerCSDIdentification <IssrCSDId>

*Presence:* [1..1]

*Definition:* Issuer CSD identification used to identify the securities to be defined as eligible.

**IssuerCSDIdentification <IssrCSDId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2185 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2185 |

##### 46.4.2.6.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

##### 46.4.2.6.3.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 46.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 47 reda.027.001.01 CloseLinkCreationRequestV01

## 47.1 MessageDefinition Functionality

The CloseLinkCreationRequest message is sent by an instructing party to the executing party to request for the creation of a close link in the executing system collateral management reference data.

Usage:

It aims at instructing the creation of a new close link with corresponding details.

Processing and confirmation of the close link creation request message are provided via a collateral management status advice.

Outline

The CloseLinkCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. CloseLink

   Represents a linkage between issuer/debtor/guarantor and its counterparty.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 47.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <ClsLkCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2189 |
| | **CloseLink** <*ClsLk*> | [1..1] | | | 2189 |
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C3, C4, C5, C6, C7 | 2189 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2190 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2191 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2191 |
| | **CreditProviderIdentification** <*CdtPrvdrId*> | [0..1] | | | 2191 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2192 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2192 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C8 | 2192 |

# 47.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C6 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C7 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**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.

# 47.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 47.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 47.4.2 CloseLink <ClsLk>

*Presence:* [1..1]

*Definition:* Represents a linkage between issuer/debtor/guarantor and its counterparty.

**CloseLink <ClsLk>** contains the following **CloseLink5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C3, C4, C5, C6, C7 | 2189 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2190 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2191 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2191 |
| | **CreditProviderIdentification** <*CdtPrvdrId*> | [0..1] | | | 2191 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2192 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2192 |

### 47.4.2.1 SecurityIdentification <SctyId>

*Presence:* [1..*]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**SecurityIdentification <SctyId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 47.4.2.2 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the close link is defined.

**PartyIdentification <PtyId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2191 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2191 |

#### 47.4.2.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 47.4.2.2.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 47.4.2.3 CreditProviderIdentification <CdtPrvdrId>

*Presence:* [0..1]

*Definition:* Identifies the credit provider party for which the close link information is provided.

**CreditProviderIdentification <CdtPrvdrId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2192 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2192 |

#### 47.4.2.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 47.4.2.3.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 47.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 48 reda.028.001.01 CollateralDataStatusAdviceV01

## 48.1 MessageDefinition Functionality

The CollateralDataStatusAdvice message is sent by the executing party to an instructing party (the requestor) to provide information of a request on collateral management reference data.

Usage:

It aims at informing about the status of the request.

Outline

The CollateralDataStatusAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. StatusReason

   Specifies the reason for the status report.

C. StatusReasonAndFinancialInstrument

   Specifies the reason for the status report per financial instrument and eligibility set.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 48.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <CollDataStsAdvc>* | [1..1] | | C6, C7 | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2195 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2196 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2196 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2196 |
| | **StatusReason** <*StsRsn*> | [0..1] | | C8 | 2196 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2197 |
| | **Reason** <*Rsn*> | [0..*] | | | 2197 |
| | **Reason** <*Rsn*> | [1..1] | | | 2197 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2198 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2198 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2198 |
| | **StatusReasonAndFinancialInstrument** <*StsRsnAndFinInstrm*> | [0..1] | | C9 | 2198 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2199 |
| | **Reason** <*Rsn*> | [0..*] | | | 2199 |
| | **Reason** <*Rsn*> | [1..1] | | | 2200 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2200 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2200 |
| | **FinancialInstrument** <*FinInstrm*> | [0..1] | ± | C1, C2, C3, C4, C5 | 2200 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2201 |
| | **EligibilitySetProfile** <*ElgbltySetPrfl*> | [0..1] | ± | | 2202 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C10 | 2202 |

# 48.3 Constraints

**C1 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C2 DescriptionUsageRule**

Description must be used alone as the last resort.

**C3 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C4 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C5 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C6 StatusReasonAndFinancialInstrumentPresenceRule**

If Status Reason And Financial Instrument is present then Status Reason cannot be present

```
On Condition
    /StatusReasonAndFinancialInstrument is present
Following Must be True
    /StatusReason Must be absent
```

*This constraint is defined at the MessageDefinition level.*

**C7 StatusReasonPresenceRule**

If Status Reason is present then Status Reason And Financial Instrument cannot be present

```
On Condition
    /StatusReason is present
Following Must be True
    /StatusReasonAndFinancialInstrument Must be absent
```

*This constraint is defined at the MessageDefinition level.*

**C8 StatusReasonRule**

If Status equals 'Rejected' then Reason must be present.

**C9 StatusReasonRule**

If Status equals 'Rejected' then Reason must be present.

**C10 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 48.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 48.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2196 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2196 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2196 |

### 48.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 48.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 48.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 48.4.2 StatusReason <StsRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason for the status report.

*Impacted by:* C8 "StatusReasonRule"

**StatusReason <StsRsn>** contains the following **CollateralStatusReason1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2197 |
| | **Reason** <*Rsn*> | [0..*] | | | 2197 |
| | **Reason** <*Rsn*> | [1..1] | | | 2197 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2198 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2198 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2198 |

**Constraints**

- **StatusReasonRule**

  If Status equals 'Rejected' then Reason must be present.

### 48.4.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the collateral data maintenance instruction.

*Datatype:* "Status6Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 48.4.2.2 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Reason for the status of a collateral data maintenance instruction.

**Reason <Rsn>** contains the following **StatusReasonInformation10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2197 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2198 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2198 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2198 |

#### 48.4.2.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2198 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2198 |

#### 48.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalStatusReason1Code" on page 3245

#### 48.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

### 48.4.2.2.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

## 48.4.3 StatusReasonAndFinancialInstrument <StsRsnAndFinInstrm>

*Presence:* [0..1]

*Definition:* Specifies the reason for the status report per financial instrument and eligibility set.

*Impacted by:* C9 "StatusReasonRule"

**StatusReasonAndFinancialInstrument <StsRsnAndFinInstrm>** contains the following **CollateralStatusReason2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2199 |
| | **Reason** <*Rsn*> | [0..*] | | | 2199 |
| | **Reason** <*Rsn*> | [1..1] | | | 2200 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2200 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2200 |
| | **FinancialInstrument** <*FinInstrm*> | [0..1] | ± | C1, C2, C3, C4, C5 | 2200 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2201 |
| | **EligibilitySetProfile** <*ElgbltySetPrfl*> | [0..1] | ± | | 2202 |

**Constraints**

- **StatusReasonRule**

  If Status equals 'Rejected' then Reason must be present.

### 48.4.3.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the collateral data maintenance instruction.

*Datatype:* "Status10Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |
| REJT | Rejected | Instruction has been rejected. |
| PART | PartiallyCompleted | Processing has been partially completed. |

### 48.4.3.2 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Reason for the status of a collateral data maintenance instruction.

**Reason <Rsn>** contains the following **StatusReasonInformation13** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2200 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2200 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2200 |
| | **FinancialInstrument** <*FinInstrm*> | [0..1] | ± | C1, C2, C3, C4, C5 | 2200 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2201 |

### 48.4.3.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2200 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2200 |

#### 48.4.3.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalCollateralReferenceDataStatusReason1Code" on page 3241

#### 48.4.3.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 48.4.3.2.2 FinancialInstrument <FinInstrm>

*Presence:* [0..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C1 "DescriptionPresenceRule", C2 "DescriptionUsageRule", C3 "ISINGuideline", C4 "ISINPresenceRule", C5 "OtherIdentificationPresenceRule"

**FinancialInstrument <FinInstrm>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 48.4.3.2.3 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

### 48.4.3.3 EligibilitySetProfile <ElgbltySetPrfl>

*Presence:* [0..1]

*Definition:* Number identifying the collateral eligibility set profile of the counterparty.

**EligibilitySetProfile <ElgbltySetPrfl>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

## 48.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 49 reda.029.001.01 SecurityMaintenanceStatusAdviceV01

## 49.1 MessageDefinition Functionality

SCOPE

An executing/servicing party sends a SecurityMaintenanceStatusAdvice message to an instructing party to report the status of a SecurityMaintencanceRequest message previously sent by the instructing party.

The SecurityMaintenanceStatusAdvice message may be sent as a response to the request of the instructing party or not.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

Initiator: executing/servicing party.

Outline

The SecurityMaintenanceStatusAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. FinancialInstrumentIdentification

   Identification of the financial instrument.

C. ProcessingStatus

   Represents the processing status.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 49.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyMntncStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2205 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2205 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2205 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2205 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C2, C3, C4, C5, C6 | 2205 |
| | **ProcessingStatus** <*PrcgSts*> | [1..1] | ± | | 2206 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C7 | 2207 |

# 49.3 Constraints

**C1 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C2 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C3 DescriptionUsageRule**

Description must be used alone as the last resort.

**C4 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C5 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C6 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C7 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.

# 49.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

# 49.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2205 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2205 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2205 |

## 49.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

## 49.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

## 49.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

# 49.4.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Identification of the financial instrument.

*Impacted by:* C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C4 "ISINGuideline", C5 "ISINPresenceRule", C6 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 49.4.3 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Represents the processing status.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus72Choice" on page 3163 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | | | 3164 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3164 |
| Or | PendingProcessing <*PdgPrcg*> | [1..1] | ± | | 3164 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3165 |
| Or | Completed <*Cmpltd*> | [1..1] | | | 3165 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3165 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3166 |

## 49.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 50 reda.030.001.01 SecurityDeletionStatusAdviceV01

## 50.1 MessageDefinition Functionality

SCOPE

An executing/servicing party sends a SecurityDeletionStatusAdvice message to an instructing party to report the status of a SecurityDeletionRequest message previously sent by the instructing party.

The SecurityDeletionStatusAdvice message is sent as a response to the request of the instructing party.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

Initiator: executing/servicing party.

Outline

The SecurityDeletionStatusAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. FinancialInstrumentIdentification

   Identification of the financial instrument.

C. ProcessingStatus

   Represents the processing status.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 50.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyDeltnStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2210 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2210 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2210 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2210 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C2, C3, C4, C5, C6 | 2210 |
| | **ProcessingStatus** <*PrcgSts*> | [1..1] | ± | | 2211 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C7 | 2212 |

# 50.3 Constraints

**C1 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C2 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C3 DescriptionUsageRule**

Description must be used alone as the last resort.

**C4 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C5 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C6 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C7 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.

# 50.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

# 50.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2210 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2210 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2210 |

## 50.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

## 50.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

## 50.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

# 50.4.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Identification of the financial instrument.

*Impacted by:* C2 "DescriptionPresenceRule", C3 "DescriptionUsageRule", C4 "ISINGuideline", C5 "ISINPresenceRule", C6 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 50.4.3 ProcessingStatus <PrcgSts>

*Presence:* [1..1]

*Definition:* Represents the processing status.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus72Choice" on page 3163 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | | | 3164 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3164 |
| Or | PendingProcessing <*PdgPrcg*> | [1..1] | ± | | 3164 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3165 |
| Or | Completed <*Cmpltd*> | [1..1] | | | 3165 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3165 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3166 |

## 50.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 51 reda.031.001.01 PartyDeletionRequestV01

## 51.1 MessageDefinition Functionality

Scope:

The PartyDeletionRequest message is sent by the instructing party to the executing party to request a deletion of a party defined in the executing system.

Usage:

It aims at instructing the deletion of an existing party by providing its identification.

Processing of the party deletion request message is provided via a party status advice.

Outline

The PartyDeletionRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SystemPartyIdentification

   Unique identification, as assigned by the executing system, to unambiguously identify the party to be deleted.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

## 51.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*PtyDeltnReq*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2214 |
| | **SystemPartyIdentification** <*SysPtyId*> | [1..1] | ± | | 2214 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2214 |

# 51.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 51.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 51.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 51.4.2 SystemPartyIdentification <SysPtyId>

*Presence:* [1..1]

*Definition:* Unique identification, as assigned by the executing system, to unambiguously identify the party to be deleted.

**SystemPartyIdentification <SysPtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 51.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 52 reda.032.001.01 SecuritiesAccountDeletionRequestV01

## 52.1 MessageDefinition Functionality

The SecuritiesAccountDeletionRequest message is sent by an instructing party to the executing party to request for the deletion of a securities account from the securities account reference data defined in the system of the executing party.

Usage:

It aims at instructing the deletion of an existing securities account providing securities account identification.

The result of the deletion is provided through a SecuritiesAccountStatusAdvice message.

Outline

The SecuritiesAccountDeletionRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. AccountIdentification

   Identification of the securities account to be deleted from the executing party system.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

## 52.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesAcctDeltnReq*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2217 |
| | **AccountIdentification** <*AcctId*> | [1..1] | ± | | 2217 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C1 | 2217 |

# 52.3 Constraints

**C1 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 52.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 52.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 52.4.2 AccountIdentification <AcctId>

*Presence:* [1..1]

*Definition:* Identification of the securities account to be deleted from the executing party system.

**AccountIdentification <AcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 52.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 53 reda.033.001.01 SecuritiesAuditTrailQueryV01

## 53.1 MessageDefinition Functionality

The SecuritiesAuditTrailQuery message is sent by an instructing party to the executing party to query for the securities audit trail recorded in the system.

Outline

The SecuritiesAuditTrailQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

Common business identification for the message.

B. SearchCriteria

Defines the criteria to be used to query the securities audit trail by the executing system.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 53.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesAudtTrlQry*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2220 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2220 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C1, C2, C3, C4, C5 | 2221 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2222 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2222 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2222 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2222 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2223 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2223 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 2223 |

# 53.3 Constraints

**C1 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C2 DescriptionUsageRule**

Description must be used alone as the last resort.

**C3 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C4 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C5 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C6 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 53.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 53.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 53.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to query the securities audit trail by the executing system.

**SearchCriteria <SchCrit>** contains the following **SecuritiesAuditTrailSearchCriteria4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..1] | ± | C1, C2, C3, C4, C5 | 2221 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2222 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2222 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2222 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2222 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2223 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2223 |

### 53.4.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..1]

*Definition:* Describes security to be queried.

*Impacted by:* C1 "DescriptionPresenceRule", C2 "DescriptionUsageRule", C3 "ISINGuideline", C4 "ISINPresenceRule", C5 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 53.4.2.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Describes date period for querying information.

**DatePeriod <DtPrd>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2222 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2222 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2222 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2223 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2223 |

#### 53.4.2.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 53.4.2.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 53.4.2.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 53.4.2.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 53.4.2.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

## 53.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 54 reda.034.001.01 SecuritiesAuditTrailReportV01

## 54.1 MessageDefinition Functionality

The SecuritiesAuditTrailReport message is sent by the executing party to an instructing party to provide detailed information on the requested securities audit trail recorded in the system.

Outline

The SecuritiesAuditTrailReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. ReportOrError

   Provides information on report or error resulting from the originating query message.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 54.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAudtTrlRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2226 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2227 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2227 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2227 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 2227 |
| {Or | **SecuritiesAuditTrailReport** <*SctiesAudtTrlRpt*> | [1..*] | | | 2228 |
| | **SecuritiesAuditTrailOrError** <*SctiesAudtTrlOrErr*> | [1..1] | | | 2229 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2230 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2230 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2230 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2231 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2231 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2231 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2231 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2231 |
| | **Error** <*Err*> | [1..1] | | | 2231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2232 |
| | **Description** <*Desc*> | [0..1] | Text | | 2232 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2232 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2232 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2232 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2232 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2233 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2233 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 2233 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2234 |
| | **Error** <*Err*> | [1..1] | | | 2234 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2234 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2235 |
| | **Description** <*Desc*> | [0..1] | Text | | 2235 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 2235 |

# 54.3 Constraints

**C1** **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C2** **DescriptionUsageRule**

Description must be used alone as the last resort.

**C3** **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C4** **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C5** **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C6** **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 54.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 54.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2227 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2227 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2227 |

#### 54.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

#### 54.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

#### 54.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

### 54.4.2 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **SecuritiesAuditTrailOrOperationalError4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAuditTrailReport** <*SctiesAudtTrlRpt*> | [1..*] | | | 2228 |
| | **SecuritiesAuditTrailOrError** <*SctiesAudtTrlOrErr*> | [1..1] | | | 2229 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2230 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2230 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2230 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2231 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2231 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2231 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2231 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2231 |
| | **Error** <*Err*> | [1..1] | | | 2231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2232 |
| | **Description** <*Desc*> | [0..1] | Text | | 2232 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2232 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2232 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2232 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2232 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2233 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2233 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 2233 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2234 |
| | **Error** <*Err*> | [1..1] | | | 2234 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2234 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2235 |
| | **Description** <*Desc*> | [0..1] | Text | | 2235 |

## 54.4.2.1 SecuritiesAuditTrailReport <SctiesAudtTrlRpt>

*Presence:* [1..*]

*Definition:* Report information about securities reference data.

**SecuritiesAuditTrailReport <SctiesAudtTrlRpt>** contains the following **SecuritiesAuditTrailReport4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAuditTrailOrError** <*SctiesAudtTrlOrErr*> | [1..1] | | | 2229 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2230 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2230 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2230 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2231 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2231 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2231 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2231 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2231 |
| | **Error** <*Err*> | [1..1] | | | 2231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2232 |
| | **Description** <*Desc*> | [0..1] | Text | | 2232 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2232 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2232 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2232 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2232 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2233 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2233 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C1, C2, C3, C4, C5 | 2233 |

### 54.4.2.1.1 SecuritiesAuditTrailOrError <SctiesAudtTrlOrErr>

*Presence:* [1..1]

*Definition:* Identifies the returned securities reference data or error information.

**SecuritiesAuditTrailOrError <SctiesAudtTrlOrErr>** contains one of the following **AuditTrailOrBusinessError6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2230 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2230 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2230 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2231 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2231 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2231 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2231 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2231 |
| | **Error** <*Err*> | [1..1] | | | 2231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2232 |
| | **Description** <*Desc*> | [0..1] | Text | | 2232 |

#### 54.4.2.1.1.1 AuditTrail <AudtTrl>

*Presence:* [1..*]

*Definition:* Details of the static data audit trail retrieved from the system.

**AuditTrail <AudtTrl>** contains the following **AuditTrail1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2230 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2230 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2231 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2231 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2231 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2231 |

##### 54.4.2.1.1.1.1 FieldName <FldNm>

*Presence:* [1..1]

*Definition:* Name of the field whose value has been changed.

*Datatype:* "Max35Text" on page 3328

##### 54.4.2.1.1.1.2 OldFieldValue <OdFldVal>

*Presence:* [1..1]

*Definition:* Value of the field before the change.

*Datatype:* "Max350Text" on page 3328

#### 54.4.2.1.1.1.3 NewFieldValue <NewFldVal>

*Presence:* [1..1]

*Definition:* Value of the field after the change.

*Datatype:* "Max350Text" on page 3328

#### 54.4.2.1.1.1.4 OperationTimeStamp <OprTmStmp>

*Presence:* [1..1]

*Definition:* Timestamp of the change.

*Datatype:* "ISODateTime" on page 3320

#### 54.4.2.1.1.1.5 InstructingUser <InstgUsr>

*Presence:* [1..1]

*Definition:* User who instructed the change.

*Datatype:* "Max256Text" on page 3327

#### 54.4.2.1.1.1.6 ApprovingUser <ApprvgUsr>

*Presence:* [0..1]

*Definition:* User who approved the change instructed by the instructing user.

*Datatype:* "Max256Text" on page 3327

### 54.4.2.1.1.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Business error resulting from a rejection.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2231 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2232 |
| | **Description** <*Desc*> | [0..1] | Text | | 2232 |

#### 54.4.2.1.1.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2232 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2232 |

#### 54.4.2.1.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 54.4.2.1.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 54.4.2.1.1.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 54.4.2.1.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Period in dates for which the audit trail is provided.

**DatePeriod <DtPrd>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2232 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2232 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2232 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2233 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2233 |

#### 54.4.2.1.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 54.4.2.1.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 54.4.2.1.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 54.4.2.1.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 54.4.2.1.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 54.4.2.1.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identifies the securities for which the audit trail is provided.

*Impacted by:* C1 "DescriptionPresenceRule", C2 "DescriptionUsageRule", C3 "ISINGuideline", C4 "ISINPresenceRule", C5 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification39" on page 2945 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 54.4.2.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2234 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2234 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2235 |
| | **Description** <*Desc*> | [0..1] | Text | | 2235 |

#### 54.4.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2234 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2235 |

##### 54.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 54.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

### 54.4.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 54.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 55 reda.035.001.01 SecuritiesAccountActivityAdviceV01

## 55.1 MessageDefinition Functionality

The SecuritieAccountActivityReport message is sent by the executing party to an instructing party containing information about changes on securities account reference data.

Scope and usage:

It aims at informing about the changes occurred during a business date for securities account reference data.

Outline

The SecuritiesAccountActivityAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. Pagination

   Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

C. SecuritiesAccountActivity

   Activity report of changes occurred for a specific securities account defined in the system.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 55.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctActvtyAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2237 |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2238 |
| | **SecuritiesAccountActivity** <*SctiesAcctActvty*> | [1..1] | | | 2238 |
| | **SystemDate** <*SysDt*> | [1..1] | Date | | 2238 |
| | **Change** <*Chng*> | [0..*] | | | 2238 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2239 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2239 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2239 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2239 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2239 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C1 | 2240 |

# 55.3 Constraints

**C1** **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 55.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 55.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 55.4.2 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 55.4.3 SecuritiesAccountActivity <SctiesAcctActvty>

*Presence:* [1..1]

*Definition:* Activity report of changes occurred for a specific securities account defined in the system.

**SecuritiesAccountActivity <SctiesAcctActvty>** contains the following **SecuritiesAccountStatement2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemDate** <*SysDt*> | [1..1] | Date | | 2238 |
| | **Change** <*Chng*> | [0..*] | | | 2238 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2239 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2239 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2239 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2239 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2239 |

### 55.4.3.1 SystemDate <SysDt>

*Presence:* [1..1]

*Definition:* Date for which the statement is valid.

*Datatype:* "ISODate" on page 3319

### 55.4.3.2 Change <Chng>

*Presence:* [0..*]

*Definition:* Provides information on the actual change occurred to a securities account.

**Change <Chng>** contains the following **SecuritiesAccountReferenceDataChange2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2239 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2239 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2239 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2239 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2239 |

#### 55.4.3.2.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Identifies the securities account for which the changes are listed in the advice.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 55.4.3.2.2 FieldName <FldNm>

*Presence:* [1..1]

*Definition:* Name of the element, as specified in the short tag name for the field in the message.

*Datatype:* "Max35Text" on page 3328

#### 55.4.3.2.3 OldFieldValue <OdFldVal>

*Presence:* [1..1]

*Definition:* Value of the related field before the change was applied.

*Datatype:* "Max350Text" on page 3328

#### 55.4.3.2.4 NewFieldValue <NewFldVal>

*Presence:* [1..1]

*Definition:* Value of the related field after the change was applied.

*Datatype:* "Max350Text" on page 3328

#### 55.4.3.2.5 OperationTimeStamp <OprTmStmp>

*Presence:* [1..1]

*Definition:* Specifies the timestamp of the operation.

*Datatype:* "ISODateTime" on page 3320

## 55.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 56 reda.036.001.01 SecuritiesAccountAuditTrailQueryV01

## 56.1 MessageDefinition Functionality

The SecuritiesAccountAuditTrailQuery message is sent by an instructing party to the executing party to query for the securities account audit trail recorded in the system.

Outline

The SecuritiesAccountAuditTrailQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

Common business identification for the message.

B. SearchCriteria

Defines the criteria to be used to query the securities account audit trail by the executing system.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 56.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesAcctAudtTrlQry*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2242 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2242 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [0..1] | ± | | 2242 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2243 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2243 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2243 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2243 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2244 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2244 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C1 | 2244 |

# 56.3 Constraints

**C1 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 56.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 56.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 56.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to query the securities account audit trail by the executing system.

**SearchCriteria <SchCrit>** contains the following **SecuritiesAccountAuditTrailSearchCriteria3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [0..1] | ± | | 2242 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2243 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2243 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2243 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2243 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2244 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2244 |

### 56.4.2.1 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [0..1]

*Definition:* Unique identification of the securities account to be queried.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 56.4.2.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Specifies the period for querying information.

**DatePeriod <DtPrd>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2243 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2243 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2243 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2244 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2244 |

### 56.4.2.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

### 56.4.2.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

### 56.4.2.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 56.4.2.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 56.4.2.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

## 56.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 57 reda.037.001.01 SecuritiesAccountAuditTrailReportV01

## 57.1 MessageDefinition Functionality

The SecuritiesAccountAuditTrailReport message is sent by the executing party to an instructing party to provide detailed information on the requested securities account audit trail recorded in the system.

Outline

The SecuritiesAccountAuditTrailReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. ReportOrError

   Provides information on report or error resulting from the originating query message.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 57.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesAcctAudtTrlRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2247 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2247 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2247 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2248 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 2248 |
| {Or | **SecuritiesAccountAuditTrailReport** <*SctiesAcctAudtTrlRpt*> | [1..*] | | | 2249 |
| | **SecuritiesAccountAuditTrailOrError** <*SctiesAcctAudtTrlOrErr*> | [1..1] | | | 2250 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2251 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2251 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2251 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2252 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2252 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2252 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2252 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2252 |
| | **Error** <*Err*> | [1..1] | | | 2252 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2253 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2253 |
| | **Description** <*Desc*> | [0..1] | Text | | 2253 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2253 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2253 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2253 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2253 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2254 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2254 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2254 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2254 |
| | **Error** <*Err*> | [1..1] | | | 2254 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2255 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2255 |
| | **Description** <*Desc*> | [0..1] | Text | | 2255 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C1 | 2255 |

# 57.3 Constraints

**C1** **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 57.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 57.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2247 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2247 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2248 |

### 57.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 57.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

#### 57.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 57.4.2 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Provides information on report or error resulting from the originating query message.

**ReportOrError <RptOrErr>** contains one of the following **SecuritiesAccountAuditTrailOrOperationalError3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesAccountAuditTrailReport** <*SctiesAcctAudtTrlRpt*> | [1..*] | | | 2249 |
| | **SecuritiesAccountAuditTrailOrError** <*SctiesAcctAudtTrlOrErr*> | [1..1] | | | 2250 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2251 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2251 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2251 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2252 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2252 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2252 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2252 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2252 |
| | **Error** <*Err*> | [1..1] | | | 2252 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2253 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2253 |
| | **Description** <*Desc*> | [0..1] | Text | | 2253 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2253 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2253 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2253 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2253 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2254 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2254 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2254 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2254 |
| | **Error** <*Err*> | [1..1] | | | 2254 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2255 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2255 |
| | **Description** <*Desc*> | [0..1] | Text | | 2255 |

## 57.4.2.1 SecuritiesAccountAuditTrailReport <SctiesAcctAudtTrlRpt>

*Presence:* [1..*]

*Definition:* Report information about securities account reference data.

**SecuritiesAccountAuditTrailReport <SctiesAcctAudtTrlRpt>** contains the following **SecuritiesAccountAuditTrailReport3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccountAuditTrailOrError** <*SctiesAcctAudtTrlOrErr*> | [1..1] | | | 2250 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2251 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2251 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2251 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2252 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2252 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2252 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2252 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2252 |
| | **Error** <*Err*> | [1..1] | | | 2252 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2253 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2253 |
| | **Description** <*Desc*> | [0..1] | Text | | 2253 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2253 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2253 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2253 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2253 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2254 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2254 |
| | **SecuritiesAccountIdentification** <*SctiesAcctId*> | [1..1] | ± | | 2254 |

### 57.4.2.1.1 SecuritiesAccountAuditTrailOrError <SctiesAcctAudtTrlOrErr>

*Presence:* [1..1]

*Definition:* Provides the returned securities account reference data or error information.

**SecuritiesAccountAuditTrailOrError <SctiesAcctAudtTrlOrErr>** contains one of the following **AuditTrailOrBusinessError6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2251 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2251 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2251 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2252 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2252 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2252 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2252 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2252 |
| | **Error** <*Err*> | [1..1] | | | 2252 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2253 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2253 |
| | **Description** <*Desc*> | [0..1] | Text | | 2253 |

#### 57.4.2.1.1.1 AuditTrail <AudtTrl>

*Presence:* [1..*]

*Definition:* Details of the static data audit trail retrieved from the system.

**AuditTrail <AudtTrl>** contains the following **AuditTrail1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2251 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2251 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2252 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2252 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2252 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2252 |

##### 57.4.2.1.1.1.1 FieldName <FldNm>

*Presence:* [1..1]

*Definition:* Name of the field whose value has been changed.

*Datatype:* "Max35Text" on page 3328

##### 57.4.2.1.1.1.2 OldFieldValue <OdFldVal>

*Presence:* [1..1]

*Definition:* Value of the field before the change.

*Datatype:* "Max350Text" on page 3328

#### 57.4.2.1.1.1.3 NewFieldValue <NewFldVal>

*Presence:* [1..1]

*Definition:* Value of the field after the change.

*Datatype:* "Max350Text" on page 3328

#### 57.4.2.1.1.1.4 OperationTimeStamp <OprTmStmp>

*Presence:* [1..1]

*Definition:* Timestamp of the change.

*Datatype:* "ISODateTime" on page 3320

#### 57.4.2.1.1.1.5 InstructingUser <InstgUsr>

*Presence:* [1..1]

*Definition:* User who instructed the change.

*Datatype:* "Max256Text" on page 3327

#### 57.4.2.1.1.1.6 ApprovingUser <ApprvgUsr>

*Presence:* [0..1]

*Definition:* User who approved the change instructed by the instructing user.

*Datatype:* "Max256Text" on page 3327

### 57.4.2.1.1.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Business error resulting from a rejection.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2252 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2253 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2253 |
| | **Description** <*Desc*> | [0..1] | Text | | 2253 |

#### 57.4.2.1.1.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2253 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2253 |

#### 57.4.2.1.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 57.4.2.1.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

#### 57.4.2.1.1.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 57.4.2.1.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Period in dates for which the audit trail is provided.

**DatePeriod <DtPrd>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2253 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2253 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2253 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2254 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2254 |

#### 57.4.2.1.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 57.4.2.1.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 57.4.2.1.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 57.4.2.1.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 57.4.2.1.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 57.4.2.1.3 SecuritiesAccountIdentification <SctiesAcctId>

*Presence:* [1..1]

*Definition:* Identifies the securities account for which the audit trail is provided.

**SecuritiesAccountIdentification <SctiesAcctId>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 57.4.2.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Provides details about an operational error.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2254 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2255 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2255 |
| | **Description** <*Desc*> | [0..1] | Text | | 2255 |

### 57.4.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2255 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2255 |

#### 57.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 57.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

### 57.4.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 57.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C1 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 58 reda.041.001.02 PartyActivityAdviceV02

## 58.1 MessageDefinition Functionality

The PartyActivityReport message is sent by the executing party to an instructing party containing information about changes on party reference data.

Scope and usage:

It aims at informing about the changes occurred during a business date for party reference data.

Outline

The PartyActivityAdviceV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. PartyActivity

   Activity report of changes occurred for a party defined in the system.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 58.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <PtyActvtyAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2260 |
| | **PartyActivity** <*PtyActvty*> | [1..1] | | | 2260 |
| | **SystemDate** <*SysDt*> | [1..1] | Date | | 2263 |
| | **Change** <*Chng*> | [0..*] | | | 2263 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2266 |
| | **Record** <*Rcrd*> | [1..*] | | | 2266 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2269 |
| | **Old** <*Od*> | [1..1] | ± | | 2269 |
| | **New** <*New*> | [1..1] | ± | | 2270 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2271 |
| | **Old** <*Od*> | [1..1] | ± | | 2271 |
| | **New** <*New*> | [1..1] | ± | | 2272 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2273 |
| | **Old** <*Od*> | [1..1] | Date | | 2273 |
| | **New** <*New*> | [1..1] | Date | | 2273 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | Date | | 2274 |
| | **New** <*New*> | [1..1] | Date | | 2274 |
| Or | **Type** <*Tp*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | | | 2274 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| | **New** <*New*> | [1..1] | | | 2275 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2275 |
| | **Old** <*Od*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2276 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2276 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **New** <*New*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2277 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2277 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2277 |
| | **Old** <*Od*> | [1..1] | | | 2277 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| | **New** <*New*> | [1..1] | | | 2278 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| Or | **Name** <*Nm*> | [1..1] | | | 2278 |
| | **Old** <*Od*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2279 |
| | **Name** <*Nm*> | [1..1] | Text | | 2279 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2279 |
| | **New** <*New*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2280 |
| | **Name** <*Nm*> | [1..1] | Text | | 2280 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2280 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2280 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2280 |
| | **New** <*New*> | [1..1] | CodeSet | | 2281 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2281 |
| | **Old** <*Od*> | [1..1] | | | 2281 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2282 |
| | **New** <*New*> | [1..1] | | | 2282 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2283 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2283 |
| | **Old** <*Od*> | [1..1] | | | 2283 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2284 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2284 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2284 |
| | **New** <*New*> | [1..1] | | | 2284 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2285 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2285 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2286 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2286 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2286 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2286 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2286 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2286 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C4 | 2286 |

# 58.3 Constraints

### C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C2 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 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.

# 58.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 58.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 58.4.2 PartyActivity <PtyActvty>

*Presence:* [1..1]

*Definition:* Activity report of changes occurred for a party defined in the system.

**PartyActivity <PtyActvty>** contains the following **PartyStatement3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SystemDate** <*SysDt*> | [1..1] | Date | | 2263 |
| | **Change** <*Chng*> | [0..*] | | | 2263 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2266 |
| | **Record** <*Rcrd*> | [1..*] | | | 2266 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2269 |
| | **Old** <*Od*> | [1..1] | ± | | 2269 |
| | **New** <*New*> | [1..1] | ± | | 2270 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2271 |
| | **Old** <*Od*> | [1..1] | ± | | 2271 |
| | **New** <*New*> | [1..1] | ± | | 2272 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2273 |
| | **Old** <*Od*> | [1..1] | Date | | 2273 |
| | **New** <*New*> | [1..1] | Date | | 2273 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | Date | | 2274 |
| | **New** <*New*> | [1..1] | Date | | 2274 |
| Or | **Type** <*Tp*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | | | 2274 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| | **New** <*New*> | [1..1] | | | 2275 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2275 |
| | **Old** <*Od*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2276 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2276 |
| | **New** <*New*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2277 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2277 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2277 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2277 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| | **New** <*New*> | [1..1] | | | 2278 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| Or | **Name** <*Nm*> | [1..1] | | | 2278 |
| | **Old** <*Od*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2279 |
| | **Name** <*Nm*> | [1..1] | Text | | 2279 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2279 |
| | **New** <*New*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2280 |
| | **Name** <*Nm*> | [1..1] | Text | | 2280 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2280 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2280 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2280 |
| | **New** <*New*> | [1..1] | CodeSet | | 2281 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2281 |
| | **Old** <*Od*> | [1..1] | | | 2281 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2282 |
| | **New** <*New*> | [1..1] | | | 2282 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2283 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2283 |
| | **Old** <*Od*> | [1..1] | | | 2283 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2284 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2284 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2284 |
| | **New** <*New*> | [1..1] | | | 2284 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2285 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2285 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2286 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2286 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2286 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2286 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2286 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2286 |

### 58.4.2.1 SystemDate <SysDt>

*Presence:* [1..1]

*Definition:* Date for which the statement is valid.

*Datatype:* "ISODate" on page 3319

### 58.4.2.2 Change <Chng>

*Presence:* [0..*]

*Definition:* Provides information on the actual change occurred to a party.

**Change <Chng>** contains the following **PartyReferenceDataChange3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2266 |
| | **Record** <*Rcrd*> | [1..*] | | | 2266 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2269 |
| | **Old** <*Od*> | [1..1] | ± | | 2269 |
| | **New** <*New*> | [1..1] | ± | | 2270 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2271 |
| | **Old** <*Od*> | [1..1] | ± | | 2271 |
| | **New** <*New*> | [1..1] | ± | | 2272 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2273 |
| | **Old** <*Od*> | [1..1] | Date | | 2273 |
| | **New** <*New*> | [1..1] | Date | | 2273 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | Date | | 2274 |
| | **New** <*New*> | [1..1] | Date | | 2274 |
| Or | **Type** <*Tp*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | | | 2274 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| | **New** <*New*> | [1..1] | | | 2275 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2275 |
| | **Old** <*Od*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2276 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2276 |
| | **New** <*New*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2277 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2277 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2277 |
| | **Old** <*Od*> | [1..1] | | | 2277 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| | **New** <*New*> | [1..1] | | | 2278 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| Or | **Name** <*Nm*> | [1..1] | | | 2278 |
| | **Old** <*Od*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2279 |
| | **Name** <*Nm*> | [1..1] | Text | | 2279 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2279 |
| | **New** <*New*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2280 |
| | **Name** <*Nm*> | [1..1] | Text | | 2280 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2280 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2280 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2280 |
| | **New** <*New*> | [1..1] | CodeSet | | 2281 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2281 |
| | **Old** <*Od*> | [1..1] | | | 2281 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2282 |
| | **New** <*New*> | [1..1] | | | 2282 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2283 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2283 |
| | **Old** <*Od*> | [1..1] | | | 2283 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2284 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2284 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2284 |
| | **New** <*New*> | [1..1] | | | 2284 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2285 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2285 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2286 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2286 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2286 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2286 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2286 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2286 |

#### 58.4.2.2.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the changes are listed in the advice.

**PartyIdentification <PtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 58.4.2.2.2 Record <Rcrd>

*Presence:* [1..*]

*Definition:* Provides the party data record for which details of the change are provided.

**Record <Rcrd>** contains one of the following **UpdateLogPartyRecord2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Address** <*Adr*> | [1..1] | | | 2269 |
| | **Old** <*Od*> | [1..1] | ± | | 2269 |
| | **New** <*New*> | [1..1] | ± | | 2270 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2271 |
| | **Old** <*Od*> | [1..1] | ± | | 2271 |
| | **New** <*New*> | [1..1] | ± | | 2272 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2273 |
| | **Old** <*Od*> | [1..1] | Date | | 2273 |
| | **New** <*New*> | [1..1] | Date | | 2273 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | Date | | 2274 |
| | **New** <*New*> | [1..1] | Date | | 2274 |
| Or | **Type** <*Tp*> | [1..1] | | | 2274 |
| | **Old** <*Od*> | [1..1] | | | 2274 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| | **New** <*New*> | [1..1] | | | 2275 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2275 |
| | **Old** <*Od*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2276 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2276 |
| | **New** <*New*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2277 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2277 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2277 |
| | **Old** <*Od*> | [1..1] | | | 2277 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| | **New** <*New*> | [1..1] | | | 2278 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| Or | **Name** <*Nm*> | [1..1] | | | 2278 |
| | **Old** <*Od*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2279 |
| | **Name** <*Nm*> | [1..1] | Text | | 2279 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2279 |
| | **New** <*New*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2280 |
| | **Name** <*Nm*> | [1..1] | Text | | 2280 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2280 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2280 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2280 |
| | **New** <*New*> | [1..1] | CodeSet | | 2281 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2281 |
| | **Old** <*Od*> | [1..1] | | | 2281 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2282 |
| | **New** <*New*> | [1..1] | | | 2282 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2283 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2283 |
| | **Old** <*Od*> | [1..1] | | | 2283 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2284 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2284 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2284 |
| | **New** <*New*> | [1..1] | | | 2284 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2285 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2285 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2286 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2286 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2286 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2286 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2286 |

#### 58.4.2.2.2.1 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address.

**Address <Adr>** contains the following **UpdateLogAddress2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | ± | | 2269 |
| | **New** <*New*> | [1..1] | ± | | 2270 |

##### 58.4.2.2.2.1.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before change

**Old <Od>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

#### 58.4.2.2.2.1.2 New <New>

*Presence:* [1..1]

*Definition:* New value after change

**New <New>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

#### 58.4.2.2.2.2 ContactDetails <CtctDtls>

*Presence:* [1..1]

*Definition:* Specifies the contact details of the party.

**ContactDetails <CtctDtls>** contains the following **UpdateLogContact2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | ± | | 2271 |
| | **New** <*New*> | [1..1] | ± | | 2272 |

##### 58.4.2.2.2.2.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before change

**Old <Od>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

#### 58.4.2.2.2.2 New <New>

*Presence:* [1..1]

*Definition:* New value after change

**New <New>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

#### 58.4.2.2.2.3 OpeningDate <OpngDt>

*Presence:* [1..1]

*Definition:* Specifies the opening date of the party.

**OpeningDate <OpngDt>** contains the following **UpdateLogDate1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | Date | | 2273 |
| | **New** <*New*> | [1..1] | Date | | 2273 |

##### 58.4.2.2.2.3.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

*Datatype:* "ISODate" on page 3319

##### 58.4.2.2.2.3.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

*Datatype:* "ISODate" on page 3319

#### 58.4.2.2.2.4 ClosingDate <ClsgDt>

*Presence:* [1..1]

*Definition:* Specifies the closing date of the party.

**ClosingDate <ClsgDt>** contains the following **UpdateLogDate1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | Date | | 2274 |
| | **New** <*New*> | [1..1] | Date | | 2274 |

##### 58.4.2.2.2.4.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

*Datatype:* "ISODate" on page 3319

##### 58.4.2.2.2.4.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

*Datatype:* "ISODate" on page 3319

#### 58.4.2.2.2.5 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type classification of the party.

**Type <Tp>** contains the following **UpdateLogSystemPartyType1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2274 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |
| | **New** <*New*> | [1..1] | | | 2275 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |

##### 58.4.2.2.2.5.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |

#### 58.4.2.2.2.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 58.4.2.2.2.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.5.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2275 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2275 |

#### 58.4.2.2.2.5.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 58.4.2.2.2.5.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.6 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Unique technical address to unambiguously identify a party for receiving messages from the executing system.

**TechnicalAddress <TechAdr>** contains the following **UpdateLogTechnicalAddress1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2276 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2276 |
| | **New** <*New*> | [1..1] | | | 2276 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2277 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2277 |

#### 58.4.2.2.2.6.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2276 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2276 |

##### 58.4.2.2.2.6.1.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

##### 58.4.2.2.2.6.1.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

#### 58.4.2.2.2.6.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2277 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2277 |

#### 58.4.2.2.2.6.2.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 58.4.2.2.2.6.2.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

### 58.4.2.2.2.7 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [1..1]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **UpdateLogMarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2277 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |
| | **New** <*New*> | [1..1] | | | 2278 |
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |

#### 58.4.2.2.2.7.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |

#### 58.4.2.2.2.7.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.7.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

### 58.4.2.2.2.7.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2278 |
| | **Value** <*Val*> | [1..1] | Text | | 2278 |

#### 58.4.2.2.2.7.2.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.7.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

### 58.4.2.2.2.8 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name by which a party is known and which is usually used to identify that party.

**Name <Nm>** contains the following **UpdateLogPartyName1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2279 |
| | **Name** <*Nm*> | [1..1] | Text | | 2279 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2279 |
| | **New** <*New*> | [1..1] | | | 2279 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2280 |
| | **Name** <*Nm*> | [1..1] | Text | | 2280 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2280 |

#### 58.4.2.2.2.8.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **PartyName4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2279 |
| | **Name** <*Nm*> | [1..1] | Text | | 2279 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2279 |

##### 58.4.2.2.2.8.1.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

##### 58.4.2.2.2.8.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

##### 58.4.2.2.2.8.1.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.8.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **PartyName4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2280 |
| | **Name** <*Nm*> | [1..1] | Text | | 2280 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2280 |

#### 58.4.2.2.2.8.2.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

#### 58.4.2.2.2.8.2.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

#### 58.4.2.2.2.8.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

### 58.4.2.2.2.9 ResidenceType <ResTp>

*Presence:* [1..1]

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

**ResidenceType <ResTp>** contains the following **UpdateLogResidenceType1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | CodeSet | | 2280 |
| | **New** <*New*> | [1..1] | CodeSet | | 2281 |

#### 58.4.2.2.2.9.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |

| CodeName | Name | Definition |
|---|---|---|
| MXED | Mixed | Residence is mixed |

#### 58.4.2.2.2.9.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

#### 58.4.2.2.2.10 LockStatus <LckSts>

*Presence:* [1..1]

*Definition:* Specifies whether the party is locked or not, and the reason for this status, when required.

**LockStatus <LckSts>** contains the following **UpdateLogPartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2281 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2282 |
| | **New** <*New*> | [1..1] | | | 2282 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2283 |

#### 58.4.2.2.2.10.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2282 |

#### 58.4.2.2.2.10.1.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 58.4.2.2.2.10.1.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 58.4.2.2.2.10.1.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

### 58.4.2.2.2.10.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2282 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2282 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2283 |

#### 58.4.2.2.2.10.2.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 58.4.2.2.2.10.2.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 58.4.2.2.2.10.2.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.11 Restriction <Rstrctn>

*Presence:* [1..1]

*Definition:* Defines the specific processing characteristics for a party to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**Restriction <Rstrctn>** contains the following **UpdateLogRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2283 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2284 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2284 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2284 |
| | **New** <*New*> | [1..1] | | | 2284 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2285 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2285 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2286 |

#### 58.4.2.2.2.11.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **Restriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2284 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2284 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2284 |

#### 58.4.2.2.2.11.1.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction.

**RestrictionType <RstrctnTp>** contains one of the following **CodeOrProprietary1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2284 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2284 |

#### 58.4.2.2.2.11.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Element expressed as an ISO 20022 code from an external list.

*Datatype:* "Max4Text" on page 3329

#### 58.4.2.2.2.11.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Element expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 58.4.2.2.2.11.1.2 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Date from when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 58.4.2.2.2.11.1.3 ValidUntil <VldUntil>

*Presence:* [0..1]

*Definition:* Date until when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 58.4.2.2.2.11.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **Restriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2285 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2285 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2286 |

#### 58.4.2.2.2.11.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction.

**RestrictionType <RstrctnTp>** contains one of the following **CodeOrProprietary1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2285 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2285 |

##### 58.4.2.2.2.11.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Element expressed as an ISO 20022 code from an external list.

*Datatype:* "Max4Text" on page 3329

##### 58.4.2.2.2.11.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Element expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 58.4.2.2.2.11.2.2 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Date from when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 58.4.2.2.2.11.2.3 ValidUntil <VldUntil>

*Presence:* [0..1]

*Definition:* Date until when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 58.4.2.2.2.12 Other <Othr>

*Presence:* [1..*]

*Definition:* Specifies a proprietary update type.

**Other <Othr>** contains the following **UpdateLogProprietary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2286 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2286 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2286 |

#### 58.4.2.2.2.12.1 FieldName <FldNm>

*Presence:* [1..1]

*Definition:* Name of the field whose value has been changed.

*Datatype:* "Max35Text" on page 3328

#### 58.4.2.2.2.12.2 OldFieldValue <OdFldVal>

*Presence:* [1..1]

*Definition:* Value of the field before the change.

*Datatype:* "Max350Text" on page 3328

#### 58.4.2.2.2.12.3 NewFieldValue <NewFldVal>

*Presence:* [1..1]

*Definition:* Value of the field after the change.

*Datatype:* "Max350Text" on page 3328

### 58.4.2.2.3 OperationTimeStamp <OprTmStmp>

*Presence:* [1..1]

*Definition:* Specifies the timestamp of the operation.

*Datatype:* "ISODateTime" on page 3320

## 58.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 59 reda.042.001.01 PartyAuditTrailQueryV01

## 59.1 MessageDefinition Functionality

The PartyAuditTrailQuery message is sent by an instructing party to the executing party to query for the party audit trail recorded in the system.

Outline

The PartyAuditTrailQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

Common business identification for the message.

B. SearchCriteria

Defines the criteria to be used to query the party audit trail by the executing system.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

## 59.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*PtyAudtTrlQry*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2289 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2289 |
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 2290 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2290 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2290 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2291 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2291 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2291 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2291 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2291 |

# 59.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 59.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 59.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 59.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to be used to query the party audit trail by the executing system.

**SearchCriteria <SchCrit>** contains the following **PartyAuditTrailSearchCriteria2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyIdentification** <*PtyId*> | [0..1] | ± | | 2290 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2290 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2290 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2291 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2291 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2291 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2291 |

### 59.4.2.1 PartyIdentification <PtyId>

*Presence:* [0..1]

*Definition:* Describes party to be queried.

**PartyIdentification <PtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 59.4.2.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Describes date period for querying information.

**DatePeriod <DtPrd>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2290 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2291 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2291 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2291 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2291 |

#### 59.4.2.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 59.4.2.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 59.4.2.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 59.4.2.2.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 59.4.2.2.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

## 59.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 60 reda.043.001.02 PartyAuditTrailReportV02

## 60.1 MessageDefinition Functionality

The PartyAuditTrailReport message is sent by the executing party to an instructing party to provide detailed information on the requested party audit trail recorded in the system.

Outline

The PartyAuditTrailReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. ReportOrError

   Provides the party audit trail data or error resulting from the audit trail query request.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 60.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <PtyAudtTrlRpt>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2296 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2297 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2297 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2297 |
| | **ReportOrError** <*RptOrErr*> | [1..1] | | | 2297 |
| {Or | **PartyAuditTrailReport** <*PtyAudtTrlRpt*> | [1..*] | | | 2301 |
| | **PartyAuditTrailOrError** <*PtyAudtTrlOrErr*> | [1..1] | | | 2304 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2307 |
| | **Record** <*Rcrd*> | [1..*] | | | 2310 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2313 |
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2315 |
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2317 |
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |
| Or | **Type** <*Tp*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2319 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2321 |
| | **Old** <*Od*> | [1..1] | | | 2321 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| | **New** <*New*> | [1..1] | | | 2322 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| Or | **Name** <*Nm*> | [1..1] | | | 2322 |
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2324 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2325 |
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2327 |
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |
| | **New** <*New*> | [1..1] | | | 2328 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2330 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2330 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2330 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2330 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2331 |
| | **Error** <*Err*> | [1..1] | | | 2331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2331 |
| | **Description** <*Desc*> | [0..1] | Text | | 2331 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2331 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2332 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2332 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2332 |
| Or} | **Date** <*Dt*> | [1..1] | Date | | 2332 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2332 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2333 |
| | **Error** <*Err*> | [1..1] | | | 2333 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2333 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2333 |
| | **Description** <*Desc*> | [0..1] | Text | | 2333 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C4 | 2334 |

# 60.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 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.

# 60.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 60.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2297 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2297 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2297 |

### 60.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 60.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 60.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 60.4.2 ReportOrError <RptOrErr>

*Presence:* [1..1]

*Definition:* Provides the party audit trail data or error resulting from the audit trail query request.

**ReportOrError <RptOrErr>** contains one of the following **PartyAuditTrailOrError3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **PartyAuditTrailReport** <*PtyAudtTrlRpt*> | [1..*] | | | 2301 |
| | **PartyAuditTrailOrError** <*PtyAudtTrlOrErr*> | [1..1] | | | 2304 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2307 |
| | **Record** <*Rcrd*> | [1..*] | | | 2310 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2313 |
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2315 |
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2317 |
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |
| Or | **Type** <*Tp*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2319 |
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2321 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2321 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| | **New** <*New*> | [1..1] | | | 2322 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| Or | **Name** <*Nm*> | [1..1] | | | 2322 |
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2324 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2325 |
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2327 |
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |
| | **New** <*New*> | [1..1] | | | 2328 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2330 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2330 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2330 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2330 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2331 |
| | **Error** <*Err*> | [1..1] | | | 2331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2331 |
| | **Description** <*Desc*> | [0..1] | Text | | 2331 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2331 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2332 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2332 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2332 |
| Or} | **Date** <*Dt*> | [1..1] | Date | | 2332 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2332 |
| Or} | **OperationalError** <*OprlErr*> | [1..*] | | | 2333 |
| | **Error** <*Err*> | [1..1] | | | 2333 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2333 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2333 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Description** <*Desc*> | [0..1] | Text | | 2333 |

### 60.4.2.1 PartyAuditTrailReport <PtyAudtTrlRpt>

*Presence:* [1..*]

*Definition:* Report information about party reference data.

**PartyAuditTrailReport <PtyAudtTrlRpt>** contains the following **PartyAuditTrailReport4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyAuditTrailOrError** <*PtyAudtTrlOrErr*> | [1..1] | | | 2304 |
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2307 |
| | **Record** <*Rcrd*> | [1..*] | | | 2310 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2313 |
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2315 |
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2317 |
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |
| Or | **Type** <*Tp*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2319 |
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2321 |
| | **Old** <*Od*> | [1..1] | | | 2321 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| | **New** <*New*> | [1..1] | | | 2322 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| Or | **Name** <*Nm*> | [1..1] | | | 2322 |
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2324 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2325 |
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2327 |
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |
| | **New** <*New*> | [1..1] | | | 2328 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2330 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2330 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2330 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2330 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2331 |
| | **Error** <*Err*> | [1..1] | | | 2331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2331 |
| | **Description** <*Desc*> | [0..1] | Text | | 2331 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2331 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2332 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2332 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2332 |
| Or} | **Date** <*Dt*> | [1..1] | Date | | 2332 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2332 |

### 60.4.2.1.1 PartyAuditTrailOrError <PtyAudtTrlOrErr>

*Presence:* [1..1]

*Definition:* Identifies the returned party reference data or error information.

**PartyAuditTrailOrError <PtyAudtTrlOrErr>** contains one of the following **PartyAuditTrailOrError4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AuditTrail** <*AudtTrl*> | [1..*] | | | 2307 |
| | **Record** <*Rcrd*> | [1..*] | | | 2310 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2313 |
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2315 |
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2317 |
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |
| Or | **Type** <*Tp*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2319 |
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2321 |
| | **Old** <*Od*> | [1..1] | | | 2321 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| | **New** <*New*> | [1..1] | | | 2322 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| Or | **Name** <*Nm*> | [1..1] | | | 2322 |
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2324 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2325 |
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2327 |
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |
| | **New** <*New*> | [1..1] | | | 2328 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2330 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2330 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2330 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2330 |
| Or} | **BusinessError** <*BizErr*> | [1..*] | | | 2331 |
| | **Error** <*Err*> | [1..1] | | | 2331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2331 |
| | **Description** <*Desc*> | [0..1] | Text | | 2331 |

#### 60.4.2.1.1.1 AuditTrail <AudtTrl>

*Presence:* [1..*]

*Definition:* Provides the details of the audit trail data reported.

**AuditTrail <AudtTrl>** contains the following **PartyAuditTrail2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Record** <*Rcrd*> | [1..*] | | | 2310 |
| {Or | **Address** <*Adr*> | [1..1] | | | 2313 |
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2315 |
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2317 |
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |
| Or | **Type** <*Tp*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2319 |
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2321 |
| | **Old** <*Od*> | [1..1] | | | 2321 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **New** <*New*> | [1..1] | | | 2322 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| Or | **Name** <*Nm*> | [1..1] | | | 2322 |
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2324 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2325 |
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2327 |
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **New** <*New*> | [1..1] | | | 2328 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2330 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |
| | **OperationTimeStamp** <*OprTmStmp*> | [1..1] | DateTime | | 2330 |
| | **InstructingUser** <*InstgUsr*> | [1..1] | Text | | 2330 |
| | **ApprovingUser** <*ApprvgUsr*> | [0..1] | Text | | 2330 |

#### 60.4.2.1.1.1.1 Record <Rcrd>

*Presence:* [1..*]

*Definition:* Individual record of the party audit trail.

**Record <Rcrd>** contains one of the following **UpdateLogPartyRecord2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Address** <*Adr*> | [1..1] | | | 2313 |
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |
| Or | **ContactDetails** <*CtctDtls*> | [1..1] | | | 2315 |
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |
| Or | **OpeningDate** <*OpngDt*> | [1..1] | | | 2317 |
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |
| Or | **ClosingDate** <*ClsgDt*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |
| Or | **Type** <*Tp*> | [1..1] | | | 2318 |
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| Or | **TechnicalAddress** <*TechAdr*> | [1..1] | | | 2319 |
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |
| Or | **MarketSpecificAttribute** <*MktSpcfcAttr*> | [1..1] | | | 2321 |
| | **Old** <*Od*> | [1..1] | | | 2321 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| | **New** <*New*> | [1..1] | | | 2322 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| Or | **Name** <*Nm*> | [1..1] | | | 2322 |
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |
| Or | **ResidenceType** <*ResTp*> | [1..1] | | | 2324 |
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |
| Or | **LockStatus** <*LckSts*> | [1..1] | | | 2325 |
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |
| Or | **Restriction** <*Rstrctn*> | [1..1] | | | 2327 |
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |
| | **New** <*New*> | [1..1] | | | 2328 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |
| Or} | **Other** <*Othr*> | [1..*] | | | 2330 |
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |

#### 60.4.2.1.1.1.1.1 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address.

**Address <Adr>** contains the following **UpdateLogAddress2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | ± | | 2313 |
| | **New** <*New*> | [1..1] | ± | | 2314 |

#### 60.4.2.1.1.1.1.1.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before change

**Old <Od>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

#### 60.4.2.1.1.1.1.2 New <New>

*Presence:* [1..1]

*Definition:* New value after change

**New <New>** contains the following elements (see "PostalAddress28" on page 3093 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

#### 60.4.2.1.1.1.1.2 ContactDetails <CtctDtls>

*Presence:* [1..1]

*Definition:* Specifies the contact details of the party.

**ContactDetails <CtctDtls>** contains the following **UpdateLogContact2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | ± | | 2315 |
| | **New** <*New*> | [1..1] | ± | | 2316 |

#### 60.4.2.1.1.1.1.2.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before change

**Old <Od>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

#### 60.4.2.1.1.1.2.2 New <New>

*Presence:* [1..1]

*Definition:* New value after change

**New <New>** contains the following elements (see "Contact14" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

#### 60.4.2.1.1.1.1.3 OpeningDate <OpngDt>

*Presence:* [1..1]

*Definition:* Specifies the opening date of the party.

**OpeningDate <OpngDt>** contains the following **UpdateLogDate1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | Date | | 2317 |
| | **New** <*New*> | [1..1] | Date | | 2317 |

##### 60.4.2.1.1.1.1.3.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

*Datatype:* "ISODate" on page 3319

##### 60.4.2.1.1.1.1.3.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.1.1.1.4 ClosingDate <ClsgDt>

*Presence:* [1..1]

*Definition:* Specifies the closing date of the party.

**ClosingDate <ClsgDt>** contains the following **UpdateLogDate1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | Date | | 2318 |
| | **New** <*New*> | [1..1] | Date | | 2318 |

#### 60.4.2.1.1.1.1.4.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.1.1.1.4.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.1.1.1.5 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type classification of the party.

**Type <Tp>** contains the following **UpdateLogSystemPartyType1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2318 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |
| | **New** <*New*> | [1..1] | | | 2319 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |

#### 60.4.2.1.1.1.1.5.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |

#### 60.4.2.1.1.1.5.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 60.4.2.1.1.1.5.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.5.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains one of the following **SystemPartyType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2319 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2319 |

#### 60.4.2.1.1.1.5.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* System party type, in a coded format.

*Datatype:* "ExternalSystemPartyType1Code" on page 3246

#### 60.4.2.1.1.1.5.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* System party type, in a proprietary format.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.6 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Unique technical address to unambiguously identify a party for receiving messages from the executing system.

**TechnicalAddress <TechAdr>** contains the following **UpdateLogTechnicalAddress1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |
| | **New** <*New*> | [1..1] | | | 2320 |
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |

#### 60.4.2.1.1.1.6.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2320 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2320 |

##### 60.4.2.1.1.1.6.1.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

##### 60.4.2.1.1.1.6.1.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

#### 60.4.2.1.1.1.6.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains one of the following **TechnicalIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **BICFI** <*BICFI*> | [1..1] | IdentifierSet | C2 | 2321 |
| Or} | **TechnicalAddress** <*TechAdr*> | [1..1] | Text | | 2321 |

#### 60.4.2.1.1.1.1.6.2.1 BICFI <BICFI>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined as a financial institution business identifier code.

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 60.4.2.1.1.1.1.6.2.2 TechnicalAddress <TechAdr>

*Presence:* [1..1]

*Definition:* Technical address of the party is defined in a free text format.

*Datatype:* "Max256Text" on page 3327

#### 60.4.2.1.1.1.1.7 MarketSpecificAttribute <MktSpcfcAttr>

*Presence:* [1..1]

*Definition:* Additional attributes defined by a central security depositary for a party.

**MarketSpecificAttribute <MktSpcfcAttr>** contains the following **UpdateLogMarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2321 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |
| | **New** <*New*> | [1..1] | | | 2322 |
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |

#### 60.4.2.1.1.1.1.7.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |

#### 60.4.2.1.1.1.7.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.7.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

#### 60.4.2.1.1.1.7.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **MarketSpecificAttribute1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Name** <*Nm*> | [1..1] | Text | | 2322 |
| | **Value** <*Val*> | [1..1] | Text | | 2322 |

#### 60.4.2.1.1.1.7.2.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name of the market-specific attribute.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.7.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Specifies the value of the market-specific attribute.

*Datatype:* "Max350Text" on page 3328

#### 60.4.2.1.1.1.8 Name <Nm>

*Presence:* [1..1]

*Definition:* Specifies the name by which a party is known and which is usually used to identify that party.

**Name <Nm>** contains the following **UpdateLogPartyName1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |
| | **New** <*New*> | [1..1] | | | 2323 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |

#### 60.4.2.1.1.1.1.8.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **PartyName4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2323 |
| | **Name** <*Nm*> | [1..1] | Text | | 2323 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2323 |

##### 60.4.2.1.1.1.1.8.1.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

##### 60.4.2.1.1.1.1.8.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

##### 60.4.2.1.1.1.1.8.1.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.1.8.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **PartyName4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2324 |
| | **Name** <*Nm*> | [1..1] | Text | | 2324 |
| | **ShortName** <*ShrtNm*> | [0..1] | Text | | 2324 |

#### 60.4.2.1.1.1.1.8.2.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the party name is valid.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.1.1.1.8.2.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

#### 60.4.2.1.1.1.1.8.2.3 ShortName <ShrtNm>

*Presence:* [0..1]

*Definition:* Specifies the short name of the organisation.

*Datatype:* "Max35Text" on page 3328

### 60.4.2.1.1.1.1.9 ResidenceType <ResTp>

*Presence:* [1..1]

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

**ResidenceType <ResTp>** contains the following **UpdateLogResidenceType1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | CodeSet | | 2324 |
| | **New** <*New*> | [1..1] | CodeSet | | 2325 |

#### 60.4.2.1.1.1.1.9.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |

| CodeName | Name | Definition |
|---|---|---|
| MXED | Mixed | Residence is mixed |

#### 60.4.2.1.1.1.1.9.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

*Datatype:* "ResidenceType1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

#### 60.4.2.1.1.1.1.10 LockStatus <LckSts>

*Presence:* [1..1]

*Definition:* Specifies whether the party is locked or not, and the reason for this status, when required.

**LockStatus <LckSts>** contains the following **UpdateLogPartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2325 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |
| | **New** <*New*> | [1..1] | | | 2326 |
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |

#### 60.4.2.1.1.1.1.10.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2326 |

#### 60.4.2.1.1.1.1.10.1.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.1.1.1.10.1.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 60.4.2.1.1.1.1.10.1.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.1.10.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **PartyLockStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidFrom** <*VldFr*> | [0..1] | Date | | 2326 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2326 |
| | **LockReason** <*LckRsn*> | [0..*] | Text | | 2327 |

#### 60.4.2.1.1.1.1.10.2.1 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the lock status is valid.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.1.1.1.10.2.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Lock status of the party.

*Datatype:* "LockStatus1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

#### 60.4.2.1.1.1.1.10.2.3 LockReason <LckRsn>

*Presence:* [0..*]

*Definition:* Specifies the underlying reason for the locking of the party.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.1.11 Restriction <Rstrctn>

*Presence:* [1..1]

*Definition:* Defines the specific processing characteristics for a party to ensure configurability of specific requirements, as prescribed by national legal and regulatory requirements and practices.

**Restriction <Rstrctn>** contains the following **UpdateLogRestriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Old** <*Od*> | [1..1] | | | 2327 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |
| | **New** <*New*> | [1..1] | | | 2328 |
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |

#### 60.4.2.1.1.1.1.11.1 Old <Od>

*Presence:* [1..1]

*Definition:* Old value before the update.

**Old <Od>** contains the following **Restriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2328 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2328 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2328 |

#### 60.4.2.1.1.1.1.11.1.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction.

**RestrictionType <RstrctnTp>** contains one of the following **CodeOrProprietary1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2328 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2328 |

#### 60.4.2.1.1.1.1.11.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Element expressed as an ISO 20022 code from an external list.

*Datatype:* "Max4Text" on page 3329

#### 60.4.2.1.1.1.1.11.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Element expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 60.4.2.1.1.1.1.11.1.2 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Date from when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 60.4.2.1.1.1.1.11.1.3 ValidUntil <VldUntil>

*Presence:* [0..1]

*Definition:* Date until when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 60.4.2.1.1.1.1.11.2 New <New>

*Presence:* [1..1]

*Definition:* New value after the update.

**New <New>** contains the following **Restriction1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **RestrictionType** <*RstrctnTp*> | [1..1] | | | 2329 |
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |
| | **ValidFrom** <*VldFr*> | [1..1] | DateTime | | 2329 |
| | **ValidUntil** <*VldUntil*> | [0..1] | DateTime | | 2330 |

#### 60.4.2.1.1.1.1.11.2.1 RestrictionType <RstrctnTp>

*Presence:* [1..1]

*Definition:* Type of the restriction.

**RestrictionType <RstrctnTp>** contains one of the following **CodeOrProprietary1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | Text | | 2329 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2329 |

#### 60.4.2.1.1.1.1.11.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Element expressed as an ISO 20022 code from an external list.

*Datatype:* "Max4Text" on page 3329

#### 60.4.2.1.1.1.1.11.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Element expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 60.4.2.1.1.1.1.11.2.2 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Date from when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 60.4.2.1.1.1.1.11.2.3 ValidUntil <VldUntil>

*Presence:* [0..1]

*Definition:* Date until when the restriction is valid.

*Datatype:* "ISODateTime" on page 3320

#### 60.4.2.1.1.1.1.12 Other <Othr>

*Presence:* [1..*]

*Definition:* Specifies a proprietary update type.

**Other <Othr>** contains the following **UpdateLogProprietary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FieldName** <*FldNm*> | [1..1] | Text | | 2330 |
| | **OldFieldValue** <*OdFldVal*> | [1..1] | Text | | 2330 |
| | **NewFieldValue** <*NewFldVal*> | [1..1] | Text | | 2330 |

#### 60.4.2.1.1.1.1.12.1 FieldName <FldNm>

*Presence:* [1..1]

*Definition:* Name of the field whose value has been changed.

*Datatype:* "Max35Text" on page 3328

#### 60.4.2.1.1.1.1.12.2 OldFieldValue <OdFldVal>

*Presence:* [1..1]

*Definition:* Value of the field before the change.

*Datatype:* "Max350Text" on page 3328

#### 60.4.2.1.1.1.1.12.3 NewFieldValue <NewFldVal>

*Presence:* [1..1]

*Definition:* Value of the field after the change.

*Datatype:* "Max350Text" on page 3328

#### 60.4.2.1.1.1.2 OperationTimeStamp <OprTmStmp>

*Presence:* [1..1]

*Definition:* Timestamp of the change.

*Datatype:* "ISODateTime" on page 3320

#### 60.4.2.1.1.1.3 InstructingUser <InstgUsr>

*Presence:* [1..1]

*Definition:* User who instructed the change.

*Datatype:* "Max256Text" on page 3327

#### 60.4.2.1.1.1.4 ApprovingUser <ApprvgUsr>

*Presence:* [0..1]

*Definition:* User who approved the change instructed by the instructing user.

*Datatype:* "Max256Text" on page 3327

#### 60.4.2.1.1.2 BusinessError <BizErr>

*Presence:* [1..*]

*Definition:* Business error resulting from a rejection.

**BusinessError <BizErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2331 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2331 |
| | **Description** <*Desc*> | [0..1] | Text | | 2331 |

##### 60.4.2.1.1.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2331 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2331 |

###### 60.4.2.1.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

###### 60.4.2.1.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

##### 60.4.2.1.1.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

### 60.4.2.1.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Period in dates for which the audit trail is provided.

**DatePeriod <DtPrd>** contains one of the following **DatePeriod3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2332 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2332 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2332 |
| Or} | **Date** <*Dt*> | [1..1] | Date | | 2332 |

#### 60.4.2.1.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 60.4.2.1.2.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Range of time between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 60.4.2.1.2.4 Date <Dt>

*Presence:* [1..1]

*Definition:* Single date entry

*Datatype:* "ISODate" on page 3319

### 60.4.2.1.3 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the audit trail is provided.

**PartyIdentification <PtyId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 60.4.2.2 OperationalError <OprlErr>

*Presence:* [1..*]

*Definition:* Operational error resulting from a rejection.

**OperationalError <OprlErr>** contains the following **ErrorHandling5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Error** <*Err*> | [1..1] | | | 2333 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2333 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2333 |
| | **Description** <*Desc*> | [0..1] | Text | | 2333 |

### 60.4.2.2.1 Error <Err>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded or proprietary form.

**Error <Err>** contains one of the following **ErrorHandling3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2333 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2333 |

#### 60.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specification of the error, in coded form.

*Datatype:* "ExternalSystemErrorHandling1Code" on page 3246

#### 60.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max35Text" on page 3328

### 60.4.2.2.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Specification of the error, in free format.

*Datatype:* "Max140Text" on page 3326

## 60.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C4 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 61 reda.044.001.01 EligibleCounterpartCSDStatusAdviceV01

## 61.1 MessageDefinition Functionality

The EligibleCounterpartCSDStatusAdvice message is sent by the executing party to an instructing party (the requestor) to provide information for a request on eligible counterpart CSD reference data.

Usage:

It aims at informing about the status of the request.

Outline

The EligibleCounterpartCSDStatusAdviceV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. StatusReason

   Specifies the reason for the status report.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 61.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <ElgblCntrptCSDStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2336 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2337 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2337 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2337 |
| | **StatusReason** <*StsRsn*> | [1..1] | | C1 | 2337 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2338 |
| | **Reason** <*Rsn*> | [0..*] | | | 2338 |
| | **Reason** <*Rsn*> | [1..1] | | | 2338 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2339 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2339 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C2 | 2339 |

# 61.3 Constraints

**C1** **StatusReasonRule**

If Status equals 'Rejected' then Reason must be present.

**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.

# 61.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 61.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2337 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2337 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2337 |

### 61.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 61.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 61.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 61.4.2 StatusReason <StsRsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

*Impacted by:* C1 "StatusReasonRule"

**StatusReason <StsRsn>** contains the following **CollateralStatusReason1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2338 |
| | **Reason** <*Rsn*> | [0..*] | | | 2338 |
| | **Reason** <*Rsn*> | [1..1] | | | 2338 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2339 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2339 |

**Constraints**

- **StatusReasonRule**

  If Status equals 'Rejected' then Reason must be present.

### 61.4.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the collateral data maintenance instruction.

*Datatype:* "Status6Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 61.4.2.2 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Reason for the status of a collateral data maintenance instruction.

**Reason <Rsn>** contains the following **StatusReasonInformation10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2338 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2339 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2339 |

#### 61.4.2.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2339 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2339 |

#### 61.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalStatusReason1Code" on page 3245

#### 61.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

### 61.4.2.2.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

## 61.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 62 reda.045.001.01 SecurityCSDLinkCreationRequestV01

## 62.1 MessageDefinition Functionality

SCOPE

An instructing party sends a SecurityCSDLinkCreationRequest message to an executing/servicing party to request the creation of the link between a financial instrument and a CSD in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security CSD Link static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party identified a gap in the security CSD Link coverage of the executing/servicing party. The instructing party needs this security CSD Link to be set-up at the executing /servicing party to perform its activities.

Initiator: instructing party.

Outline

The SecurityCSDLinkCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SecurityCSDLink

   This Securities CSD Link logical entity shall assign a security to a CSD in T2S in order to define the eligibility of the instrument for settlement in that CSD. An attribute within this entity shall specify which CSD is responsible for maintaining the instrument static data.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 62.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctyCSDLkCreReq*> | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2342 |
| | **SecurityCSDLink** <*SctyCSDLk*> | [1..*] | | | 2343 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C9 | 2343 |
| | **IssuerInvestorCSD** <*IssrInvstrCSD*> | [1..1] | | | 2344 |
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2345 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2345 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2345 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2346 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2346 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2346 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2346 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2347 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2347 |
| | **SecurityMaintenance** <*SctyMntnc*> | [1..1] | Indicator | | 2347 |
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | C7, C8, C10 | 2347 |
| | **IssuanceAccount** <*IssncAcct*> | [0..1] | ± | | 2348 |
| | **IssuanceBlockChainAddressOrWallet** <*IssncBlckChainAdrOrWllt*> | [0..1] | ± | | 2348 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2349 |
| | **DefaultLink** <*DfltLk*> | [0..1] | Indicator | | 2349 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2349 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2349 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C11 | 2350 |

# 62.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C6 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C7 IssuanceAccountOrBlockChainAddress1Rule**

If IssuanceAccount is present, IssuanceBlockChainAddressOrWallet must be absent.

**C8 IssuanceAccountOrBlockChainAddress2Rule**

If IssuanceBlockChainAddressOrWallet is present, IssuanceAccount must be absent.

**C9 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C10 SecuritiesAccountOrBlockChainAddress3Rule**

Either IssuanceAccount or IssuanceBlockChainAddressOrWallet must be present but not both.

**C11 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 62.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 62.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 62.4.2 SecurityCSDLink <SctyCSDLk>

*Presence:* [1..*]

*Definition:* This Securities CSD Link logical entity shall assign a security to a CSD in T2S in order to define the eligibility of the instrument for settlement in that CSD. An attribute within this entity shall specify which CSD is responsible for maintaining the instrument static data.

**SecurityCSDLink <SctyCSDLk>** contains the following **SecurityCSDLink12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C9 | 2343 |
| | **IssuerInvestorCSD** <*IssrInvstrCSD*> | [1..1] | | | 2344 |
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2345 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2345 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2345 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2346 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2346 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2346 |
| | **TechnicalIssuerCSD** <*TechIssrCSD*> | [0..1] | | | 2346 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2347 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2347 |
| | **SecurityMaintenance** <*SctyMntnc*> | [1..1] | Indicator | | 2347 |
| | **IssuanceAccount** <*IssncAcct*> | [0..*] | | C7, C8, C10 | 2347 |
| | **IssuanceAccount** <*IssncAcct*> | [0..1] | ± | | 2348 |
| | **IssuanceBlockChainAddressOrWallet** <*IssncBlckChainAdrOrWllt*> | [0..1] | ± | | 2348 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2349 |
| | **DefaultLink** <*DfltLk*> | [0..1] | Indicator | | 2349 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2349 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2349 |

### 62.4.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 62.4.2.2 IssuerInvestorCSD <IssrInvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

**IssuerInvestorCSD <IssrInvstrCSD>** contains one of the following **IssuerOrInvestor2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2345 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2345 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2345 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2346 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2346 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2346 |

### 62.4.2.2.1 IssuerCSD <IssrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

**IssuerCSD <IssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2345 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2345 |

#### 62.4.2.2.1.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 62.4.2.2.1.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 62.4.2.2.2 InvestorCSD <InvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Investor of a security.

**InvestorCSD <InvstrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2346 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2346 |

#### 62.4.2.2.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 62.4.2.2.2.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 62.4.2.3 TechnicalIssuerCSD <TechIssrCSD>

*Presence:* [0..1]

*Definition:* Technical issuer of a security.

**TechnicalIssuerCSD <TechIssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2347 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2347 |

#### 62.4.2.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 62.4.2.3.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 62.4.2.4 SecurityMaintenance <SctyMntnc>

*Presence:* [1..1]

*Definition:* Specifies if the involved CSD (issuer/technical issuer/investor) is also the maintainer of related reference data.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 62.4.2.5 IssuanceAccount <IssncAcct>

*Presence:* [0..*]

*Definition:* Account to or from which a securities entry is made.

*Impacted by:* C7 "IssuanceAccountOrBlockChainAddress1Rule", C8 "IssuanceAccountOrBlockChainAddress2Rule", C10 "SecuritiesAccountOrBlockChainAddress3Rule"

**IssuanceAccount <IssncAcct>** contains the following **IssuanceAccount3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IssuanceAccount** <*IssncAcct*> | [0..1] | ± | | 2348 |
| | **IssuanceBlockChainAddressOrWallet** <*IssncBlckChainAdrOrWllt*> | [0..1] | ± | | 2348 |
| | **PrimaryAccountIndicator** <*PmryAcctInd*> | [1..1] | Indicator | | 2349 |

**Constraints**

- **IssuanceAccountOrBlockChainAddress1Rule**

  If IssuanceAccount is present, IssuanceBlockChainAddressOrWallet must be absent.

```
On Condition
    /IssuanceAccount is present
Following Must be True
    /IssuanceBlockChainAddressOrWallet Must be absent
```

- **IssuanceAccountOrBlockChainAddress2Rule**

  If IssuanceBlockChainAddressOrWallet is present, IssuanceAccount must be absent.

```
On Condition
    /IssuanceBlockChainAddressOrWallet is present
Following Must be True
    /IssuanceAccount Must be absent
```

- **SecuritiesAccountOrBlockChainAddress3Rule**

  Either IssuanceAccount or IssuanceBlockChainAddressOrWallet must be present but not both.

```
Following Must be True
    /IssuanceAccount Must be present
 Or    /IssuanceBlockChainAddressOrWallet Must be present
```

### 62.4.2.5.1 IssuanceAccount <IssncAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**IssuanceAccount <IssncAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 62.4.2.5.2 IssuanceBlockChainAddressOrWallet <IssncBlckChainAdrOrWllt>

*Presence:* [0..1]

*Definition:* issuance blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

**IssuanceBlockChainAddressOrWallet <IssncBlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet3" on page 3016 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3016 |
| | Type <*Tp*> | [0..1] | ± | | 3016 |
| | Name <*Nm*> | [0..1] | Text | | 3016 |

#### 62.4.2.5.3 PrimaryAccountIndicator <PmryAcctInd>

*Presence:* [1..1]

*Definition:* Defines if the related issuance account is the primary account or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 62.4.2.6 DefaultLink <DfltLk>

*Presence:* [0..1]

*Definition:* Specifies whether the security CSD link is the default link.

Usage: when DefaultLink is absent, value is No/false

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 62.4.2.7 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the CSD is linked to the security.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 62.4.2.8 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Defines the date until when the CSD is linked to the security.

**ValidTo <VldTo>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 62.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C11 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 63 reda.046.001.01 SecurityCSDLinkMaintenanceRequestV01

## 63.1 MessageDefinition Functionality

SCOPE

An instructing party sends a SecurityCSDLinkMaintenanceRequest message to an executing/servicing party to request the maintenance of the link between a financial instrument and a CSD in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security CSD Link static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party identified a gap in the security CSD Link coverage of the executing/servicing party. The instructing party needs this security to be maintained at the executing / servicing party to perform its activities.

Initiator: instructing party.

Outline

The SecurityCSDLinkMaintenanceRequestV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SecurityCSDLinkIdentification

   Provides a unique and unambiguous identification for the Security CSD Link.

C. Update

   Provides data that needs to be maintained.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 63.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyCSDLkMntncReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2353 |
| | **SecurityCSDLinkIdentification** <*SctyCSDLkId*> | [1..1] | | | 2353 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2354 |
| | **IssuerInvestorCSD** <*IssrInvstrCSD*> | [1..1] | | | 2355 |
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2355 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2356 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2356 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2357 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2357 |
| | **Update** <*Upd*> | [1..1] | | | 2357 |
| | **DefaultLink** <*DfltLk*> | [0..1] | Indicator | | 2357 |
| | **ValidTo** <*VldTo*> | [1..1] | ± | | 2358 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C8 | 2358 |

# 63.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C6 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C7 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**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.

# 63.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 63.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 63.4.2 SecurityCSDLinkIdentification <SctyCSDLkId>

*Presence:* [1..1]

*Definition:* Provides a unique and unambiguous identification for the Security CSD Link.

**SecurityCSDLinkIdentification <SctyCSDLkId>** contains the following **SecurityCSDLink9** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2354 |
| | **IssuerInvestorCSD** <*IssrInvstrCSD*> | [1..1] | | | 2355 |
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2355 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2356 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2356 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2357 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2357 |

### 63.4.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 63.4.2.2 IssuerInvestorCSD <IssrInvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

**IssuerInvestorCSD <IssrInvstrCSD>** contains one of the following **IssuerOrInvestor2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2355 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2356 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2356 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2357 |

#### 63.4.2.2.1 IssuerCSD <IssrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

**IssuerCSD <IssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2356 |

#### 63.4.2.2.1.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 63.4.2.2.1.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 63.4.2.2.2 InvestorCSD <InvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Investor of a security.

**InvestorCSD <InvstrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2356 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2357 |

#### 63.4.2.2.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 63.4.2.2.2.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 63.4.2.3 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the CSD is linked to the security.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 63.4.3 Update <Upd>

*Presence:* [1..1]

*Definition:* Provides data that needs to be maintained.

**Update <Upd>** contains the following **SecurityCSDLinkUpdate3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **DefaultLink** <*DfltLk*> | [0..1] | Indicator | | 2357 |
| | **ValidTo** <*VldTo*> | [1..1] | ± | | 2358 |

### 63.4.3.1 DefaultLink <DfltLk>

*Presence:* [0..1]

*Definition:* Specifies whether the security CSD link is the default link.

Usage: when DefaultLink is absent, value is No/false

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 63.4.3.2 ValidTo <VldTo>

*Presence:* [1..1]

*Definition:* Defines the date until when the CSD is linked to the security.

**ValidTo <VldTo>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 63.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C8 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 64 reda.047.001.01 SecurityCSDLinkStatusAdviceV01

## 64.1 MessageDefinition Functionality

SCOPE

An executing/servicing party sends a SecurityCSDLinkStatusAdvice message to an instructing party to report the status of a SecurityCSDLink Request message previously sent by the instructing party.

The SecurityCSDLinkStatusAdvice message may be sent as a response to the request of the instructing party or not.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish security CSD Link static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

Initiator: executing/servicing party.

Outline

The SecurityCSDLinkStatusAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. SecurityCSDLinkStatus

   Represents the processing status.

C. SecurityCSDLinkIdentification

   Provides a unique and unambiguous identification for the Security CSD Link.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 64.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctyCSDLkStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2361 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2361 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2362 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2362 |
| | **SecurityCSDLinkStatus** <*SctyCSDLkSts*> | [1..1] | | C8 | 2362 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2363 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2363 |
| | **Reason** <*Rsn*> | [1..1] | | | 2363 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2363 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2364 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2364 |
| | **SecurityCSDLinkIdentification** <*SctyCSDLkId*> | [0..1] | | | 2364 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2364 |
| | **IssuerInvestorCSD** <*IssrInvstrCSD*> | [1..1] | | | 2365 |
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2366 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2366 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2366 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2367 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2367 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2367 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2367 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C9 | 2368 |

# 64.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C6 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C7 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C8 StatusReasonRule**

If Status equals "Rejected" then StatusReason must be present.

**C9 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.

# 64.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 64.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2361 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2362 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2362 |

### 64.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 64.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 64.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 64.4.2 SecurityCSDLinkStatus <SctyCSDLkSts>

*Presence:* [1..1]

*Definition:* Represents the processing status.

*Impacted by:* C8 "StatusReasonRule"

**SecurityCSDLinkStatus <SctyCSDLkSts>** contains the following **CSDLinkStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2363 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2363 |
| | **Reason** <*Rsn*> | [1..1] | | | 2363 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2363 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2364 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2364 |

**Constraints**

- **StatusReasonRule**

  If Status equals "Rejected" then StatusReason must be present.

### 64.4.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the party maintenance instruction.

*Datatype:* "Status6Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 64.4.2.2 StatusReason <StsRsn>

*Presence:* [0..*]

*Definition:* Underlying reason related to the creation of a transaction.

**StatusReason <StsRsn>** contains the following **StatusReasonInformation10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2363 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2363 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2364 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2364 |

#### 64.4.2.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2363 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2364 |

##### 64.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalStatusReason1Code" on page 3245

#### 64.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

### 64.4.2.2.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

## 64.4.3 SecurityCSDLinkIdentification <SctyCSDLkId>

*Presence:* [0..1]

*Definition:* Provides a unique and unambiguous identification for the Security CSD Link.

**SecurityCSDLinkIdentification <SctyCSDLkId>** contains the following **SecurityCSDLink9** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2364 |
| | **IssuerInvestorCSD** <*IssrInvstrCSD*> | [1..1] | | | 2365 |
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2366 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2366 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2366 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2367 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2367 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2367 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2367 |

### 64.4.3.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 64.4.3.2 IssuerInvestorCSD <IssrInvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

**IssuerInvestorCSD <IssrInvstrCSD>** contains one of the following **IssuerOrInvestor2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **IssuerCSD** <*IssrCSD*> | [1..1] | | | 2366 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2366 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2366 |
| Or} | **InvestorCSD** <*InvstrCSD*> | [1..1] | | | 2367 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2367 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2367 |

### 64.4.3.2.1 IssuerCSD <IssrCSD>

*Presence:* [1..1]

*Definition:* CSD Issuer of a security.

**IssuerCSD <IssrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2366 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2366 |

#### 64.4.3.2.1.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 64.4.3.2.1.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 64.4.3.2.2 InvestorCSD <InvstrCSD>

*Presence:* [1..1]

*Definition:* CSD Investor of a security.

**InvestorCSD <InvstrCSD>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2367 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2367 |

#### 64.4.3.2.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 64.4.3.2.2.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 64.4.3.3 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the CSD is linked to the security.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 64.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C9 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 65 reda.049.001.01 AccountLinkCreationRequestV01

## 65.1 MessageDefinition Functionality

SCOPE:

The AccountLinkCreationRequest message is sent by the instructing party to the executing/servicing party to request the creation of an account link between a securities account and a cash account in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish account link static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE

The request is sent when the instructing party identified a gap in the account link coverage of the executing/servicing party. The instructing party needs this account link to be set-up at the executing / servicing party to perform its activities.

Initiator: instructing party.

Outline

The AccountLinkCreationRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. AccountLink

   Defines how the securities account is linked to the cash account.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 65.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <AcctLkCreReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2371 |
| | **AccountLink** <*AcctLk*> | [1..*] | | C3, C4, C5 | 2371 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 2372 |
| | **BlockChainAddressOrWallet** <*BlckChainAdrOrWllt*> | [0..1] | ± | | 2372 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | | 2372 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2373 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2373 |
| | **DefaultIndicator** <*DfltInd*> | [1..1] | Indicator | | 2373 |
| | **CollateralisationIndicator** <*CollstnInd*> | [1..1] | Indicator | | 2373 |
| | **CashSettlementIndicator** <*CshSttlmInd*> | [1..1] | Indicator | | 2374 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 2374 |

# 65.3 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 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C3 SecuritiesAccountOrBlockChainAddress1Rule**

If SecuritiesAccount is present, BlockChainAddressOrWallet must be absent.

**C4 SecuritiesAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SecuritiesAccount must be absent.

**C5 SecuritiesAccountOrBlockChainAddress3Rule**

Either SecuritiesAccount or BlockChainAddressOrWallet must be present but not both.

**C6 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 65.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 65.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 65.4.2 AccountLink <AcctLk>

*Presence:* [1..*]

*Definition:* Defines how the securities account is linked to the cash account.

*Impacted by:* C3 "SecuritiesAccountOrBlockChainAddress1Rule", C4 "SecuritiesAccountOrBlockChainAddress2Rule", C5 "SecuritiesAccountOrBlockChainAddress3Rule"

**AccountLink <AcctLk>** contains the following **AccountLink7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 2372 |
| | **BlockChainAddressOrWallet** <*BlckChainAdrOrWllt*> | [0..1] | ± | | 2372 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | | 2372 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2373 |
| | **ValidTo** <*VldTo*> | [0..1] | ± | | 2373 |
| | **DefaultIndicator** <*DfltInd*> | [1..1] | Indicator | | 2373 |
| | **CollateralisationIndicator** <*CollstnInd*> | [1..1] | Indicator | | 2373 |
| | **CashSettlementIndicator** <*CshSttlmInd*> | [1..1] | Indicator | | 2374 |

**Constraints**

- **SecuritiesAccountOrBlockChainAddress1Rule**

  If SecuritiesAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SecuritiesAccount is present
```

```
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SecuritiesAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SecuritiesAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SecuritiesAccount Must be absent
```

- **SecuritiesAccountOrBlockChainAddress3Rule**

  Either SecuritiesAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
    /SecuritiesAccount Must be present
 Or    /BlockChainAddressOrWallet Must be present
```

### 65.4.2.1 SecuritiesAccount <SctiesAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SecuritiesAccount <SctiesAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 65.4.2.2 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet3" on page 3016 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3016 |
| | Type <*Tp*> | [0..1] | ± | | 3016 |
| | Name <*Nm*> | [0..1] | Text | | 3016 |

### 65.4.2.3 CashAccount <CshAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains the following elements (see "CashAccount38" on page 2828 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 2828 |
| | Type <*Tp*> | [0..1] | ± | | 2828 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2828 |
| | Name <*Nm*> | [0..1] | Text | | 2829 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2829 |

### 65.4.2.4 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the securities account is linked to the cash account.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 65.4.2.5 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Defines the date until when the securities account is linked to the cash account.

**ValidTo <VldTo>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 65.4.2.6 DefaultIndicator <DfltInd>

*Presence:* [1..1]

*Definition:* Specifies whether created account link is set as default for settlement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 65.4.2.7 CollateralisationIndicator <CollstnInd>

*Presence:* [1..1]

*Definition:* Specifies whether market infrastructure can use the securities, earmarked as collateral and held on the securities account, for auto-collateralisation operations on the linked market infrastructure dedicated cash account.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 65.4.2.8 CashSettlementIndicator <CshSttlmInd>

*Presence:* [1..1]

*Definition:* Specifies whether market infrastructure can use the link between the securities account and the market infrastructure dedicated cash account for the settlement of the cash leg of a settlement instruction.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 65.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 66 reda.050.001.01 AccountLinkMaintenanceRequestV01

## 66.1 MessageDefinition Functionality

SCOPE:

The AccountLinkMaintenanceRequest message is sent by the instructing party to the executing/ servicing party to request for the maintenance of an account link in their system.

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish account link static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE:

The request is sent when the instructing party identified a gap in the account link coverage of the executing/servicing party. The instructing party needs this account link to be maintained at the executing /servicing party to perform its activities.

Initiator: instructing party.

Outline

The AccountLinkMaintenanceRequestV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. AccountLinkIdentification

   Provides a unique and unambiguous identification for the account link.

C. Update

   Provides data that needs to be maintained.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 66.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <AcctLkMntncReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2377 |
| | **AccountLinkIdentification** <*AcctLkId*> | [1..1] | | C3, C4, C5 | 2377 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 2378 |
| | **BlockChainAddressOrWallet** <*BlckChainAdrOrWllt*> | [0..1] | ± | | 2378 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | | 2378 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2378 |
| | **Update** <*Upd*> | [1..1] | | | 2379 |
| | **ValidTo** <*VldTo*> | [1..1] | ± | | 2379 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C6 | 2379 |

# 66.3 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 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C3 SecuritiesAccountOrBlockChainAddress1Rule**

If SecuritiesAccount is present, BlockChainAddressOrWallet must be absent.

**C4 SecuritiesAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SecuritiesAccount must be absent.

**C5 SecuritiesAccountOrBlockChainAddress3Rule**

Either SecuritiesAccount or BlockChainAddressOrWallet must be present but not both.

**C6 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 66.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 66.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 66.4.2 AccountLinkIdentification <AcctLkId>

*Presence:* [1..1]

*Definition:* Provides a unique and unambiguous identification for the account link.

*Impacted by:* C3 "SecuritiesAccountOrBlockChainAddress1Rule", C4 "SecuritiesAccountOrBlockChainAddress2Rule", C5 "SecuritiesAccountOrBlockChainAddress3Rule"

**AccountLinkIdentification <AcctLkId>** contains the following **AccountLink8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 2378 |
| | **BlockChainAddressOrWallet** <*BlckChainAdrOrWllt*> | [0..1] | ± | | 2378 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | | 2378 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2378 |

**Constraints**

- **SecuritiesAccountOrBlockChainAddress1Rule**

  If SecuritiesAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SecuritiesAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SecuritiesAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SecuritiesAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SecuritiesAccount Must be absent
```

- **SecuritiesAccountOrBlockChainAddress3Rule**

  Either SecuritiesAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
    /SecuritiesAccount Must be present
 Or    /BlockChainAddressOrWallet Must be present
```

### 66.4.2.1 SecuritiesAccount <SctiesAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SecuritiesAccount <SctiesAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 66.4.2.2 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet3" on page 3016 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3016 |
| | Type <*Tp*> | [0..1] | ± | | 3016 |
| | Name <*Nm*> | [0..1] | Text | | 3016 |

### 66.4.2.3 CashAccount <CshAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains the following elements (see "CashAccount38" on page 2828 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 2828 |
| | Type <*Tp*> | [0..1] | ± | | 2828 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2828 |
| | Name <*Nm*> | [0..1] | Text | | 2829 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2829 |

### 66.4.2.4 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the securities account is linked to the cash account.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 66.4.3 Update <Upd>

*Presence:* [1..1]

*Definition:* Provides data that needs to be maintained.

**Update <Upd>** contains the following **AccountLinkUpdate2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ValidTo** <*VldTo*> | [1..1] | ± | | 2379 |

### 66.4.3.1 ValidTo <VldTo>

*Presence:* [1..1]

*Definition:* Defines the date until when the securities account is linked to the cash account.

**ValidTo <VldTo>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 66.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 67 reda.051.001.01 AccountLinkStatusAdviceV01

## 67.1 MessageDefinition Functionality

SCOPE:

The AccountLinkStatusAdvice message is sent by the executing/servicing party to the instructing party to provide details about the processing of a request on account link reference data (create or update).

The instructing party - executing/servicing party relationship may be:

- Central Securities Depositories (CSD) who would like to publish account link static data, or

- a Corporate, or

- a Bank, or

- a Market Infrastructure, or

- a Market Data Provider.

USAGE:

Initiator: executing/servicing party

When processing information is negative - a failure occurred in applying the changes the message accordingly also delivers information about the reason why the creation or update could not be processed.

When the processing is successfully performed, the message includes the related account link identification.

Outline

The AccountLinkStatusAdviceV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. AccountLinkStatus

   Represents the processing status.

C. AccountLinkIdentification

   Provides a unique and unambiguous identification for the account link.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 67.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <AcctLkStsAdvc>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | | | 2383 |
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2383 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2383 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2383 |
| | **AccountLinkStatus** <*AcctLkSts*> | [1..1] | | C6 | 2384 |
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2384 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2384 |
| | **Reason** <*Rsn*> | [1..1] | | | 2385 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2385 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2385 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2385 |
| | **AccountLinkIdentification** <*AcctLkId*> | [0..1] | | C3, C4, C5 | 2385 |
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 2386 |
| | **BlockChainAddressOrWallet** <*BlckChainAdrOrWllt*> | [0..1] | ± | | 2386 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | | 2387 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2387 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C7 | 2387 |

# 67.3 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 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C3 SecuritiesAccountOrBlockChainAddress1Rule**

If SecuritiesAccount is present, BlockChainAddressOrWallet must be absent.

**C4 SecuritiesAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SecuritiesAccount must be absent.

**C5 SecuritiesAccountOrBlockChainAddress3Rule**

Either SecuritiesAccount or BlockChainAddressOrWallet must be present but not both.

**C6 StatusReasonRule**

If Status equals "Rejected" then StatusReason must be present.

**C7 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.

# 67.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 67.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following **MessageHeader12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageIdentification** <*MsgId*> | [1..1] | Text | | 2383 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | DateTime | | 2383 |
| | **OriginalBusinessInstruction** <*OrgnlBizInstr*> | [0..1] | ± | | 2383 |

### 67.4.1.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 67.4.1.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 67.4.1.3 OriginalBusinessInstruction <OrgnlBizInstr>

*Presence:* [0..1]

*Definition:* Unique identification of the original instruction.

**OriginalBusinessInstruction <OrgnlBizInstr>** contains the following elements (see "OriginalBusinessInstruction1" on page 3002 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

## 67.4.2 AccountLinkStatus <AcctLkSts>

*Presence:* [1..1]

*Definition:* Represents the processing status.

*Impacted by:* C6 "StatusReasonRule"

**AccountLinkStatus <AcctLkSts>** contains the following **AccountLinkStatus1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | CodeSet | | 2384 |
| | **StatusReason** <*StsRsn*> | [0..*] | | | 2384 |
| | **Reason** <*Rsn*> | [1..1] | | | 2385 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2385 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2385 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2385 |

**Constraints**

- **StatusReasonRule**

  If Status equals "Rejected" then StatusReason must be present.

### 67.4.2.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of the account link instruction.

*Datatype:* "Status6Code" on page 3305

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 67.4.2.2 StatusReason <StsRsn>

*Presence:* [0..*]

*Definition:* Underlying reason related to the creation of a transaction.

**StatusReason <StsRsn>** contains the following **StatusReasonInformation10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2385 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2385 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2385 |
| | **AdditionalInformation** <*AddtlInf*> | [0..1] | Text | | 2385 |

#### 67.4.2.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Specifies the reason for the status report.

**Reason <Rsn>** contains one of the following **StatusReason6Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2385 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | Text | | 2385 |

##### 67.4.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason for the status, as published in an external reason code list.

*Datatype:* "ExternalStatusReason1Code" on page 3245

##### 67.4.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason for the status, in a proprietary form.

*Datatype:* "Max35Text" on page 3328

#### 67.4.2.2.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Further details on the status reason.

Usage: Additional information can be used for several purposes such as the reporting of repaired information.

*Datatype:* "Max140Text" on page 3326

## 67.4.3 AccountLinkIdentification <AcctLkId>

*Presence:* [0..1]

*Definition:* Provides a unique and unambiguous identification for the account link.

*Impacted by:* C3 "SecuritiesAccountOrBlockChainAddress1Rule", C4 "SecuritiesAccountOrBlockChainAddress2Rule", C5 "SecuritiesAccountOrBlockChainAddress3Rule"

**AccountLinkIdentification <AcctLkId>** contains the following **AccountLink8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesAccount** <*SctiesAcct*> | [0..1] | ± | | 2386 |
| | **BlockChainAddressOrWallet** <*BlckChainAdrOrWllt*> | [0..1] | ± | | 2386 |
| | **CashAccount** <*CshAcct*> | [1..1] | ± | | 2387 |
| | **ValidFrom** <*VldFr*> | [1..1] | ± | | 2387 |

**Constraints**

- **SecuritiesAccountOrBlockChainAddress1Rule**

  If SecuritiesAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SecuritiesAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SecuritiesAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SecuritiesAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SecuritiesAccount Must be absent
```

- **SecuritiesAccountOrBlockChainAddress3Rule**

  Either SecuritiesAccount or BlockChainAddressOrWallet must be present but not both.

```
Following Must be True
    /SecuritiesAccount Must be present
 Or    /BlockChainAddressOrWallet Must be present
```

### 67.4.3.1 SecuritiesAccount <SctiesAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SecuritiesAccount <SctiesAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 67.4.3.2 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet3" on page 3016 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3016 |
| | Type <*Tp*> | [0..1] | ± | | 3016 |
| | Name <*Nm*> | [0..1] | Text | | 3016 |

### 67.4.3.3 CashAccount <CshAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains the following elements (see "CashAccount38" on page 2828 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 2828 |
| | Type <*Tp*> | [0..1] | ± | | 2828 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2828 |
| | Name <*Nm*> | [0..1] | Text | | 2829 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2829 |

### 67.4.3.4 ValidFrom <VldFr>

*Presence:* [1..1]

*Definition:* Defines the date since when the securities account is linked to the cash account.

**ValidFrom <VldFr>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 67.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 68 reda.075.001.01 EligibleSecuritiesDeletionRequestV01

## 68.1 MessageDefinition Functionality

The EligibleSecuritiesDeletionRequest message is exchanged between an instructing party and the executing party to request for the deletion of an eligible securities in the executing system collateral management reference data.

Usage:

It aims at instructing the deletion of a existing eligible securities with corresponding details.

Processing and confirmation of the eligible securities deletion request message are provided via a collateral management status advice.

Outline

The EligibleSecuritiesDeletionRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. EligibleSecurity

   Represents securities defined eligible for auto-collateralisation.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 68.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <ElgblSctiesDeltnReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2391 |
| | **EligibleSecurity** <*ElgblScty*> | [1..*] | | | 2391 |
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C4, C5, C6, C7, C8 | 2391 |
| | **CollateralisationCurrency** <*CollstnCcy*> | [0..1] | CodeSet | C1 | 2393 |
| | **EligibilitySetProfile** <*ElgbltySetPrfl*> | [0..1] | ± | | 2393 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2393 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2393 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2394 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C9 | 2394 |

# 68.3 Constraints

**C1 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C5 DescriptionUsageRule**

Description must be used alone as the last resort.

**C6 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C7 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C8 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C9 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.

# 68.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 68.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 68.4.2 EligibleSecurity <ElgblScty>

*Presence:* [1..*]

*Definition:* Represents securities defined eligible for auto-collateralisation.

**EligibleSecurity <ElgblScty>** contains the following **EligibleSecurity5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C4, C5, C6, C7, C8 | 2391 |
| | **CollateralisationCurrency** <*CollstnCcy*> | [0..1] | CodeSet | C1 | 2393 |
| | **EligibilitySetProfile** <*ElgbltySetPrfl*> | [0..1] | ± | | 2393 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2393 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2393 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2394 |

### 68.4.2.1 SecurityIdentification <SctyId>

*Presence:* [1..*]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C6 "ISINGuideline", C7 "ISINPresenceRule", C8 "OtherIdentificationPresenceRule"

**SecurityIdentification <SctyId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 68.4.2.2 CollateralisationCurrency <CollstnCcy>

*Presence:* [0..1]

*Definition:* Currency which may be processed by the system. A system may process transactions in a single currency or in multiple currencies.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 68.4.2.3 EligibilitySetProfile <ElgbltySetPrfl>

*Presence:* [0..1]

*Definition:* Number identifying the collateral eligibility set profile of the counterparty.

**EligibilitySetProfile <ElgbltySetPrfl>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 68.4.2.4 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the eligible security is defined.

**PartyIdentification <PtyId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2393 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2394 |

#### 68.4.2.4.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 68.4.2.4.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 68.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C9 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 69 reda.077.001.01 CloseLinkDeletionRequestV01

## 69.1 MessageDefinition Functionality

The CloseLinkDeletionRequest message is sent by an instructing party to the executing party to request for the deletion of a close link in the executing system collateral management reference data.

Usage:

It aims at instructing the deletion of an existing close link with corresponding details.

Processing and confirmation of the close link creation request message are provided via a collateral management status advice.

Outline

The CloseLinkDeletionRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageHeader

   Common business identification for the message.

B. CloseLink

   Represents a linkage between issuer/debtor/guarantor and its counterparty.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 69.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <ClsLkDeltnReq>* | [1..1] | | | |
| | | | | | |
| | **MessageHeader** <*MsgHdr*> | [0..1] | ± | | 2397 |
| | **CloseLink** <*ClsLk*> | [1..*] | | | 2397 |
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C3, C4, C5, C6, C7 | 2397 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2398 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2399 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2399 |
| | **CreditProviderIdentification** <*CdtPrvdrId*> | [0..1] | | | 2399 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2400 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2400 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C8 | 2400 |

# 69.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C4 DescriptionUsageRule**

Description must be used alone as the last resort.

**C5 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C6 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C7 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**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.

# 69.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 69.4.1 MessageHeader <MsgHdr>

*Presence:* [0..1]

*Definition:* Common business identification for the message.

**MessageHeader <MsgHdr>** contains the following elements (see "MessageHeader1" on page 2982 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

## 69.4.2 CloseLink <ClsLk>

*Presence:* [1..*]

*Definition:* Represents a linkage between issuer/debtor/guarantor and its counterparty.

**CloseLink <ClsLk>** contains the following **CloseLink5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecurityIdentification** <*SctyId*> | [1..*] | ± | C3, C4, C5, C6, C7 | 2397 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2398 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2399 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2399 |
| | **CreditProviderIdentification** <*CdtPrvdrId*> | [0..1] | | | 2399 |
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2400 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2400 |

### 69.4.2.1 SecurityIdentification <SctyId>

*Presence:* [1..*]

*Definition:* Identification of a security by an ISIN.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**SecurityIdentification <SctyId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

## 69.4.2.2 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Identifies the party for which the close link is defined.

**PartyIdentification <PtyId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2399 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2399 |

#### 69.4.2.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 69.4.2.2.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 69.4.2.3 CreditProviderIdentification <CdtPrvdrId>

*Presence:* [0..1]

*Definition:* Identifies the credit provider party for which the close link information is provided.

**CreditProviderIdentification <CdtPrvdrId>** contains one of the following **SystemPartyIdentification2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **OrganisationIdentification** <*OrgId*> | [1..1] | ± | | 2400 |
| Or} | **CombinedIdentification** <*CmbndId*> | [1..1] | ± | | 2400 |

#### 69.4.2.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Provides the identification of a party.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 69.4.2.3.2 CombinedIdentification <CmbndId>

*Presence:* [1..1]

*Definition:* Identifies the party with the combined identification of both the responsible entity and the party itself.

**CombinedIdentification <CmbndId>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 69.4.3 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 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 70 semt.025.001.01 SecuritiesAccountPositionQueryV01

## 70.1 MessageDefinition Functionality

The SecuritiesAccountPositionQuery message is sent by an account owner to an account servicer or servicing party to request an account view on the position at a particular point in time period, or during a particular time period, where all positions are summarised in the account structure that is compatible with the query.

Usage:

The message may also be used to:

-re-send a message previously sent (the sub-function of the message is Duplicate),

- provide a third party with a copy of a message for information (the sub-function of the message is Copy),

-re-send to a third party a copy of a message for information (the sub-function of the message is CopyDuplicate).

Outline

The SecuritiesAccountPositionQueryV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Statement

   Defines the criteria used to report on the securities account position.

B. SearchCriteria

   Provides the criteria in the form of business attributes to extract the securities account position result set.

C. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 70.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesAcctPosQry*> | [1..1] | | | |
| | | | | | |
| | **Statement** <*Stmt*> | [1..1] | ± | | 2403 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2403 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2404 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2404 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2404 |
| | **FinancialInstrument** <*FinInstrm*> | [0..1] | ± | C4, C5, C7, C8, C9 | 2405 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C3 | 2406 |
| | **SubBalanceType** <*SubBalTp*> | [0..1] | ± | | 2406 |
| | **ReturnZeroPosition** <*RtrZeroPos*> | [1..1] | Indicator | | 2406 |
| | **OtherBusinessParties** <*OthrBizPties*> | [0..1] | | | 2407 |
| | **Investor** <*Invstr*> | [0..*] | ± | C6, C10, C11 | 2407 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C12 | 2408 |

# 70.3 Constraints

**C1 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C4 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C5 DescriptionUsageRule**

Description must be used alone as the last resort.

**C6 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C7 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C8 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C9 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C10 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C11 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C12 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 70.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 70.4.1 Statement <Stmt>

*Presence:* [1..1]

*Definition:* Defines the criteria used to report on the securities account position.

**Statement <Stmt>** contains the following elements (see "Statement89" on page 3057 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | DateOrPeriod <*DtOrPrd*> | [0..1] | ± | | 3057 |
| | HistoricData <*HstrcData*> | [1..1] | Indicator | | 3057 |
| | StatementType <*StmtTp*> | [0..1] | ± | | 3057 |

## 70.4.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Provides the criteria in the form of business attributes to extract the securities account position result set.

**SearchCriteria <SchCrit>** contains the following **PositionSearchCriteria4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2404 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2404 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2404 |
| | **FinancialInstrument** <*FinInstrm*> | [0..1] | ± | C4, C5, C7, C8, C9 | 2405 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C3 | 2406 |
| | **SubBalanceType** <*SubBalTp*> | [0..1] | ± | | 2406 |
| | **ReturnZeroPosition** <*RtrZeroPos*> | [1..1] | Indicator | | 2406 |
| | **OtherBusinessParties** <*OthrBizPties*> | [0..1] | | | 2407 |
| | **Investor** <*Invstr*> | [0..*] | ± | C6, C10, C11 | 2407 |

### 70.4.2.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 70.4.2.2 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 70.4.2.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains one of the following elements (see "SecuritiesAccount2Choice" on page 2835 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Range <*Rg*> | [1..1] | | | 2835 |
| | From <*Fr*> | [1..1] | ± | | 2836 |
| | To <*To*> | [1..1] | ± | | 2836 |
| Or} | Account <*Acct*> | [1..*] | ± | | 2836 |

### 70.4.2.4 FinancialInstrument <FinInstrm>

*Presence:* [0..1]

*Definition:* Financial instrument representing a sum of rights of the investor vis-à-vis the issuer.

*Impacted by:* C4 "DescriptionPresenceRule", C5 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

**FinancialInstrument <FinInstrm>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 70.4.2.5 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Country where the security is issued.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 70.4.2.6 SubBalanceType <SubBalTp>

*Presence:* [0..1]

*Definition:* Defines specific restriction characteristics for a securities position.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SecuritiesBalanceType7Choice" on page 2851 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2852 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2853 |

### 70.4.2.7 ReturnZeroPosition <RtrZeroPos>

*Presence:* [1..1]

*Definition:* Option to provide output zero position in the results.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 70.4.2.8 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties46** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Investor** <*Invstr*> | [0..*] | ± | C6, C10, C11 | 2407 |

#### 70.4.2.8.1 Investor <Invstr>

*Presence:* [0..*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C6 "IdentificationNationalityOfInvestorRule", C10 "SafekeepingAccountOrBlockChainAddress1Rule", C11 "SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 3061 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 3061 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3062 |
| | AlternateIdentification <*AltrnId*> | [0..1] | ± | | 3062 |
| | Nationality <*Ntlty*> | [0..1] | CodeSet | C3 | 3062 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | Text | | 3062 |
| | BlockChainAddressOrWallet <*BlckChainAdrOrWllt*> | [0..1] | Text | | 3062 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3062 |
| | AdditionalInformation <*AddtlInf*> | [0..1] | ± | C1 | 3063 |

**Constraints**

- **IdentificationNationalityOfInvestorRule**

  Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

## 70.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C12 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 71 semt.026.001.01 SecuritiesSettlementTransactionQueryV01

## 71.1 MessageDefinition Functionality

The SecuritiesSettlementInstructionQuery message is sent from an account owner/requestor to a settlement infrastructure.

The message is used to query information on the securities settlement instructions, that satisfy the defined selection criteria.

Outline

The SecuritiesSettlementTransactionQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

   Defines the securities settlement instruction query criteria.

B. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 71.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesSttlmTxQry>* | [1..1] | | | |
| | | | | | |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 2416 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2421 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2422 |
| | **References** <*Refs*> | [0..*] | | | 2427 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2428 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2428 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2428 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2428 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2428 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2429 |
| Or | **CommonIdentification** <*CmonId*> | [1..1] | Text | | 2429 |
| Or | **TradeIdentification** <*TradId*> | [1..1] | Text | | 2429 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2429 |
| | **Status** <*Sts*> | [0..*] | | | 2429 |
| | **Type** <*Tp*> | [1..1] | | | 2430 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2431 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..*] | ± | | 2431 |
| | **MatchingStatus** <*MtchgSts*> | [0..*] | ± | | 2431 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2431 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 2432 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2433 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2434 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [0..*] | CodeSet | | 2434 |
| | **Payment** <*Pmt*> | [0..*] | CodeSet | | 2435 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..*] | ± | | 2435 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 2435 |
| | **Priority** <*Prty*> | [0..*] | ± | | 2436 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2437 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 2437 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 2437 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 2438 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 2438 |
| | **TradeDate** <*TradDt*> | [0..1] | | | 2438 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2438 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2439 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2439 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2439 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2439 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2439 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2439 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2440 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2440 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2440 |
| | **SettlementQuantity** <*SttlmQty*> | [0..1] | | | 2440 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2441 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2442 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2443 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2444 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2446 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2446 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2446 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2446 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2447 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2447 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2448 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | | | 2448 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2449 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2450 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2451 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2452 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2454 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2454 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2454 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2454 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2455 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2455 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2456 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2456 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2456 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 2457 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2457 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2457 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2458 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2458 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2458 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2458 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2458 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2458 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2459 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2459 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2459 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2459 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 2459 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2460 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2460 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2460 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2461 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2461 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2461 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2461 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2462 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2462 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2462 |
| | **SettlementCurrency** <*SttlmCcy*> | [0..*] | CodeSet | C2 | 2462 |
| | **SafekeepingAccountOwner** <*SfkpgAcctOwnr*> | [0..*] | ± | | 2462 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2463 |
| | **CounterpartSettlementParties** <*CntrptSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2463 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2464 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2465 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | CodeSet | | 2466 |
| | **SecuritiesTransactionCondition** <*SctiesTxCond*> | [0..*] | ± | | 2469 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2470 |
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2470 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..*] | CodeSet | C5 | 2470 |
| | **IssuerCSD** <*IssrCSD*> | [0..*] | ± | | 2470 |
| | **HoldIndicator** <*HldInd*> | [0..*] | | | 2471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2471 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C16 | 2472 |

# 71.3 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 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C4 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C5 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C6 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C7 DescriptionUsageRule**

Description must be used alone as the last resort.

**C8 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C9 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C10 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C11 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C12 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C13 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C14 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C15 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C16 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 71.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 71.4.1 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the securities settlement instruction query criteria.

**QueryDefinition <QryDef>** contains the following **SettlementInstructionQueryDefinition4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2421 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2422 |
| | **References** <*Refs*> | [0..*] | | | 2427 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2428 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2428 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2428 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2428 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2428 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2429 |
| Or | **CommonIdentification** <*CmonId*> | [1..1] | Text | | 2429 |
| Or | **TradeIdentification** <*TradId*> | [1..1] | Text | | 2429 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2429 |
| | **Status** <*Sts*> | [0..*] | | | 2429 |
| | **Type** <*Tp*> | [1..1] | | | 2430 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2431 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..*] | ± | | 2431 |
| | **MatchingStatus** <*MtchgSts*> | [0..*] | ± | | 2431 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2431 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 2432 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2434 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2434 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [0..*] | CodeSet | | 2434 |
| | **Payment** <*Pmt*> | [0..*] | CodeSet | | 2435 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..*] | ± | | 2435 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 2435 |
| | **Priority** <*Prty*> | [0..*] | ± | | 2436 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2437 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 2437 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 2437 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 2438 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 2438 |
| | **TradeDate** <*TradDt*> | [0..1] | | | 2438 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2438 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2439 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2439 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2439 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2439 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2439 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2439 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2440 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2440 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2440 |
| | **SettlementQuantity** <*SttlmQty*> | [0..1] | | | 2440 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2441 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2442 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2443 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2444 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2446 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2446 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2446 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2446 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2447 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2447 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2448 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | | | 2448 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2449 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2450 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2451 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2452 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2454 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2454 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2454 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2454 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2455 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2455 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2456 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2456 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2456 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 2457 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2457 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2457 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2458 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2458 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2458 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2458 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2458 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2458 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2459 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2459 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2459 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2459 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 2459 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2460 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2460 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2460 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2461 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2461 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2461 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2461 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2462 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2462 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2462 |
| | **SettlementCurrency** <*SttlmCcy*> | [0..*] | CodeSet | C2 | 2462 |
| | **SafekeepingAccountOwner** <*SfkpgAcctOwnr*> | [0..*] | ± | | 2462 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2463 |
| | **CounterpartSettlementParties** <*CntrptSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2463 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2464 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2465 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | CodeSet | | 2466 |
| | **SecuritiesTransactionCondition** <*SctiesTxCond*> | [0..*] | ± | | 2469 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2470 |
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2470 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..*] | CodeSet | C5 | 2470 |
| | **IssuerCSD** <*IssrCSD*> | [0..*] | ± | | 2470 |
| | **HoldIndicator** <*HldInd*> | [0..*] | | | 2471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2471 |

### 71.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "SettlementQueryType1Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| INST | Instruction | Queries settlement instructions based on criteria excluding statuses. |
| STTS | Status | Queries settlement instructions based on criteria that includes statuses. |
| STPD | StatusPeriod | Queries settlement instructions based on criteria that includes statuses during a period. |

### 71.4.1.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to extract the securities settlement instruction information.

**SearchCriteria <SchCrit>** contains the following **SettlementInstructionQueryCriteria4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **References** <*Refs*> | [0..*] | | | 2427 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2428 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2428 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2428 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2428 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2428 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2429 |
| Or | **CommonIdentification** <*CmonId*> | [1..1] | Text | | 2429 |
| Or | **TradeIdentification** <*TradId*> | [1..1] | Text | | 2429 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2429 |
| | **Status** <*Sts*> | [0..*] | | | 2429 |
| | **Type** <*Tp*> | [1..1] | | | 2430 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2431 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..*] | ± | | 2431 |
| | **MatchingStatus** <*MtchgSts*> | [0..*] | ± | | 2431 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2431 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 2432 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2434 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2434 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [0..*] | CodeSet | | 2434 |
| | **Payment** <*Pmt*> | [0..*] | CodeSet | | 2435 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..*] | ± | | 2435 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C6, C7, C9, C10, C11 | 2435 |
| | **Priority** <*Prty*> | [0..*] | ± | | 2436 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2437 |
| | **CashAccount** <*CshAcct*> | [0..*] | | | 2437 |
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 2437 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 2438 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 2438 |
| | **TradeDate** <*TradDt*> | [0..1] | | | 2438 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2438 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2439 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2439 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2439 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2439 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2439 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2439 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2440 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2440 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2440 |
| | **SettlementQuantity** <*SttlmQty*> | [0..1] | | | 2440 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2441 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2442 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2443 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2444 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2444 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2446 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2446 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2446 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2446 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2447 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2447 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2448 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | | | 2448 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2449 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2450 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2451 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2452 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2454 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2454 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2454 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2454 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2455 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2455 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2456 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2456 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2456 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 2457 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2457 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2457 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2458 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2458 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2458 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2458 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2458 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2458 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2459 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2459 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2459 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2459 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 2459 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2460 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2460 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2460 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2461 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2461 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2461 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2461 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2462 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2462 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2462 |
| | **SettlementCurrency** <*SttlmCcy*> | [0..*] | CodeSet | C2 | 2462 |
| | **SafekeepingAccountOwner** <*SfkpgAcctOwnr*> | [0..*] | ± | | 2462 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2463 |
| | **CounterpartSettlementParties** <*CntrptSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2463 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2464 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..*] | ± | C12, C13, C14, C15 | 2465 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | CodeSet | | 2466 |
| | **SecuritiesTransactionCondition** <*SctiesTxCond*> | [0..*] | ± | | 2469 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2470 |
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2470 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..*] | CodeSet | C5 | 2470 |
| | **IssuerCSD** <*IssrCSD*> | [0..*] | ± | | 2470 |
| | **HoldIndicator** <*HldInd*> | [0..*] | | | 2471 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2471 |

### 71.4.1.2.1 References <Refs>

*Presence:* [0..*]

*Definition:* Collective reference identifying a set of messages.

**References <Refs>** contains one of the following **References83Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2428 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2428 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2428 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2428 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2428 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2429 |
| Or | **CommonIdentification** <*CmonId*> | [1..1] | Text | | 2429 |
| Or | **TradeIdentification** <*TradId*> | [1..1] | Text | | 2429 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2429 |

#### 71.4.1.2.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.5 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [1..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.7 CommonIdentification <CmonId>

*Presence:* [1..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.8 TradeIdentification <TradId>

*Presence:* [1..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.1.9 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [1..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

### 71.4.1.2.2 Status <Sts>

*Presence:* [0..*]

*Definition:* Provides the status of settlement of a transaction.

**Status <Sts>** contains the following **SettlementInstructionQueryStatus3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 2430 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2431 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..*] | ± | | 2431 |
| | **MatchingStatus** <*MtchgSts*> | [0..*] | ± | | 2431 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2431 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 2432 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2432 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2434 |

#### 71.4.1.2.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Defines the status type of query criteria.

**Type <Tp>** contains the following **SettlementTransactionStatusType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2431 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..*] | ± | | 2431 |
| | **MatchingStatus** <*MtchgSts*> | [0..*] | ± | | 2431 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2431 |
| | **Settled** <*Sttld*> | [0..1] | ± | C3 | 2432 |

#### 71.4.1.2.2.1.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus70Choice" on page 3187 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3188 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3188 |

#### 71.4.1.2.2.1.2 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..*]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus27Choice" on page 3151 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3152 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3152 |

#### 71.4.1.2.2.1.3 MatchingStatus <MtchgSts>

*Presence:* [0..*]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus27Choice" on page 3151 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3152 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3152 |

#### 71.4.1.2.2.1.4 SettlementStatus <SttlmSts>

*Presence:* [0..*]

*Definition:* Provides the settlement status of a transaction.

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus26Choice" on page 3129 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3130 |

#### 71.4.1.2.2.1.5 Settled <SttId>

*Presence:* [0..1]

*Definition:* Defines that the transaction has been settled.

*Impacted by:* C3 "AdditionalReasonInforrmationRule"

**Settled <SttId>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 71.4.1.2.2.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Specified date period of the status.

**DatePeriod <DtPrd>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2432 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2433 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2433 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2434 |

#### 71.4.1.2.2.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2433 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2433 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2433 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2433 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2433 |

#### 71.4.1.2.2.2.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.2.2.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.2.2.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 71.4.1.2.2.2.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.2.2.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.2.2.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2434 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2434 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2434 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2434 |

#### 71.4.1.2.2.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.2.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.2.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 71.4.1.2.2.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.2.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 71.4.1.2.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [0..*]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| DELI | Delivery | Financial instruments will be debited from the safekeeping account. |
| RECE | Receive | Financial instruments will be credited to the safekeeping account. |

#### 71.4.1.2.4 Payment <Pmt>

*Presence:* [0..*]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| FREE | SeparateSettlement | Settlement of the financial instrument and cash is separate. |
| APMT | AgainstPaymentSettlement | Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD). |

#### 71.4.1.2.5 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [0..*]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType48Choice" on page 3012 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3012 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3014 |

#### 71.4.1.2.6 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..*]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 71.4.1.2.7 Priority <Prty>

*Presence:* [0..*]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 71.4.1.2.8 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..*]

*Definition:* Account where financial instruments are maintained.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 71.4.1.2.9 CashAccount <CshAcct>

*Presence:* [0..*]

*Definition:* Account in which cash is maintained.

**CashAccount <CshAcct>** contains one of the following **AccountIdentificationSearchCriteria2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Equal** <*EQ*> | [1..1] | ± | | 2437 |
| Or | **ContainText** <*CTTxt*> | [1..1] | Text | | 2438 |
| Or} | **NotContainText** <*NCTTxt*> | [1..1] | Text | | 2438 |

##### 71.4.1.2.9.1 Equal <EQ>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on exact identification of the account(s).

**Equal <EQ>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 71.4.1.2.9.2 ContainText <CTTxt>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on partial identification of the account(s).

*Datatype:* "Max35Text" on page 3328

#### 71.4.1.2.9.3 NotContainText <NCTTxt>

*Presence:* [1..1]

*Definition:* Search for one or more accounts based on a pattern that cannot be contained in the account identification.

*Datatype:* "Max35Text" on page 3328

### 71.4.1.2.10 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2438 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2439 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2439 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2439 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2439 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2439 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2439 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2440 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2440 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2440 |

#### 71.4.1.2.10.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2439 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2439 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2439 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2439 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2439 |

#### 71.4.1.2.10.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.10.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.10.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 71.4.1.2.10.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.10.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 71.4.1.2.10.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2440 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2440 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2440 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2440 |

#### 71.4.1.2.10.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.10.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.10.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 71.4.1.2.10.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.10.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 71.4.1.2.11 SettlementQuantity <SttlmQty>

*Presence:* [0..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following **QuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2441 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2442 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2443 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2444 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2446 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2446 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2446 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2446 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2447 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2447 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2448 |

#### 71.4.1.2.11.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | | | 2442 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2443 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2444 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2446 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2446 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2446 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2446 |

#### 71.4.1.2.11.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example a number of shares.

**Unit <Unit>** contains one of the following **QuantityRange1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2443 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2444 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2446 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2446 |

#### 71.4.1.2.11.1.1.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2443 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2443 |

#### 71.4.1.2.11.1.1.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.11.1.1.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.11.1.1.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2444 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2444 |

#### 71.4.1.2.11.1.1.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.11.1.1.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.11.1.1.3 FromToQuantity <FrToQty>

*Presence:* [1..1]

*Definition:* Range of valid quantity values.

**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2444 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2445 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |

#### 71.4.1.2.11.1.1.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |

#### 71.4.1.2.11.1.1.3.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.11.1.1.3.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.11.1.1.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2445 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2445 |

#### 71.4.1.2.11.1.1.3.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.11.1.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.11.1.1.4 EqualQuantity <EQQty>

*Presence:* [1..1]

*Definition:* Exact value a quantity must match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.11.1.1.5 NotEqualQuantity <NEQQty>

*Presence:* [1..1]

*Definition:* Value that a quantity must not match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

### 71.4.1.2.11.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 71.4.1.2.11.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 71.4.1.2.11.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following **FinancialInstrumentQuantitySearch2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2447 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2448 |

##### 71.4.1.2.11.2.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 71.4.1.2.11.2.2 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 71.4.1.2.12 SettledQuantity <SttldQty>

*Presence:* [0..1]

*Definition:* Total quantity of securities settled.

**SettledQuantity <SttldQty>** contains one of the following **QuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2449 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2450 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2451 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2452 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2454 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2454 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2454 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2454 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2455 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2455 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2456 |

#### 71.4.1.2.12.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | | | 2450 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2451 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2452 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2454 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2454 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2454 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2454 |

#### 71.4.1.2.12.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example a number of shares.

**Unit <Unit>** contains one of the following **QuantityRange1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2451 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2452 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2454 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2454 |

#### 71.4.1.2.12.1.1.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2451 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2451 |

#### 71.4.1.2.12.1.1.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.12.1.1.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.12.1.1.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2452 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2452 |

#### 71.4.1.2.12.1.1.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.12.1.1.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.12.1.1.3 FromToQuantity <FrToQty>

*Presence:* [1..1]

*Definition:* Range of valid quantity values.

**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2452 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2453 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |

#### 71.4.1.2.12.1.1.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |

#### 71.4.1.2.12.1.1.3.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.12.1.1.3.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.12.1.1.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2453 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2453 |

#### 71.4.1.2.12.1.1.3.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.12.1.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 71.4.1.2.12.1.1.4 EqualQuantity <EQQty>

*Presence:* [1..1]

*Definition:* Exact value a quantity must match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

#### 71.4.1.2.12.1.1.5 NotEqualQuantity <NEQQty>

*Presence:* [1..1]

*Definition:* Value that a quantity must not match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

### 71.4.1.2.12.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 71.4.1.2.12.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 71.4.1.2.12.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following **FinancialInstrumentQuantitySearch2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2455 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2456 |

##### 71.4.1.2.12.2.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 71.4.1.2.12.2.2 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 71.4.1.2.13 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "ActiveCurrencyAndAmountRange3" on page 2844 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | ± | | 2844 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2844 |
| | Currency <*Ccy*> | [1..1] | CodeSet | C1 | 2844 |

### 71.4.1.2.14 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Total amount of money paid or received in exchange for the securities.

**SettledAmount <SttldAmt>** contains the following elements (see "ActiveCurrencyAndAmountRange3" on page 2844 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | ± | | 2844 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2844 |
| | Currency <*Ccy*> | [1..1] | CodeSet | C1 | 2844 |

### 71.4.1.2.15 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [0..1]

*Definition:* Date on which a transaction is expected to settle. That is, the intended day on which transfer of cash or assets is completed.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2457 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2457 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2458 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2458 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2458 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2458 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2458 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2458 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2459 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2459 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2459 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2459 |

#### 71.4.1.2.15.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2457 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2458 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2458 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2458 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2458 |

##### 71.4.1.2.15.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.15.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.15.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 71.4.1.2.15.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.15.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 71.4.1.2.15.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2458 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2459 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2459 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2459 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2459 |

#### 71.4.1.2.15.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.15.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.15.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 71.4.1.2.15.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.15.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 71.4.1.2.16 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is a payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2460 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2460 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2460 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2461 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2461 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2461 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2461 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2462 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2462 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2462 |

#### 71.4.1.2.16.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2460 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2460 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2461 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2461 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2461 |

##### 71.4.1.2.16.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

##### 71.4.1.2.16.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.16.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 71.4.1.2.16.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 71.4.1.2.16.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 71.4.1.2.16.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2461 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2462 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2462 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2462 |

#### 71.4.1.2.16.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.16.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.16.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 71.4.1.2.16.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 71.4.1.2.16.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 71.4.1.2.17 SettlementCurrency <SttlmCcy>

*Presence:* [0..*]

*Definition:* Currency in which the instructed amount is expressed.

*Impacted by:* C2 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 71.4.1.2.18 SafekeepingAccountOwner <SfkpgAcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**SafekeepingAccountOwner <SfkpgAcctOwnr>** contains the following elements (see "PartyIdentification148" on page 3066 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | | | 3066 |
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3066 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3067 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3067 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3067 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3067 |

### 71.4.1.2.19 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 71.4.1.2.20 CounterpartSettlementParties <CntrptSttlmPties>

*Presence:* [0..*]

*Definition:* Identifies the chain of counterparty settlement parties.

*Impacted by:* C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

**CounterpartSettlementParties <CntrptSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

### 71.4.1.2.21 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..*]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

### 71.4.1.2.22 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..*]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C12 "Party2PresenceRule", C13 "Party3PresenceRule", C14 "Party4PresenceRule", C15 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

### 71.4.1.2.23 TradeTransactionCondition <TradTxCond>

*Presence:* [0..*]

*Definition:* Provides the conditions under which the order/trade is to be/was executed.

*Datatype:* "TradeTransactionCondition1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| CBNS | CumBonus | Indicates whether the trade is executed cum bonus. |
| XBNS | ExBonus | Indicates whether the trade is executed ex bonus. |
| CCPN | CumCoupon | Indicates whether the trade is executed cum coupon. |
| XCPN | ExCoupon | Indicates whether the trade is executed ex coupon. |
| CDIV | CumDividend | Indicates whether the trade is executed cum dividend. |
| XDIV | ExDividend | Indicates whether the trade is executed ex dividend. |
| CRTS | CumRights | Indicates whether the trade is executed cum rights. |

| CodeName | Name | Definition |
|---|---|---|
| XRTS | ExRights | Indicates whether the trade is executed ex rights. |
| CWAR | CumWarrant | Indicates whether the trade is executed cum warrant. |
| XWAR | ExWarrant | Indicates whether the trade is executed ex warrant. |
| SPCU | SpecialCumDividend | Indicates whether the trade is executed with a special cum<br><br>dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | SpecialExDividend | Indicates whether the trade is executed with a special ex<br><br>dividend, that is, selling before the ex date without the coupon. |
| DUEB | BrokerDueBill | Indicates that the trade is executed cum-dividend or cum-coupon and a due bill is required.<br><br>A due bill is a contractual agreement to pay the dividend along with the delivery of<br><br>the financial instrument. |
| SSTI | SoldShort | Indicates whether the trade is sold short. When the seller does not have the<br><br>financial instrument, the delivery is effected by borrowing the financial instrument by or<br><br>for the account of the seller. |
| DIRT | Dirty | Indicates that the trade is executed dirty, ie government tax must be paid on the accrued interest on the bond. |
| CLEN | Clean | Indicates that the trade is executed clean, ie government tax must not be paid on the accrued interest on the bond. |
| BLKO | Block | Indicates whether the trade is a block trade or not, ie, whether allocation instruction will follow or not. |
| GTDL | GuaranteedDelivery | Indicates whether the delivery of the financial instrument on settlement date<br><br>is guaranteed. |
| FRAC | Fractions | Indicates whether fractional parts are allowed. |
| CRST | CrossTrade | Indicates that cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange. |
| NCRS | NoCrossTrade | Indicates that cross trades, whereby buy and sell orders are offset without |

| CodeName | Name | Definition |
|---|---|---|
| | | recording the trade on the exchange, are not allowed. |
| DORD | DirectOrder | Indicates that the order is to be executed by a trading party other than the trading party to which the<br><br>order is sent. In this case, the instructing party has traded with another broker which will<br><br>subsequently send an advice of execution to the executing party who received the order<br><br>and which is acting as clearing broker. |
| DIOR | DirectedOrder | Indicates that the order must be executed with a specific trading party. |
| WARE | WarehouseTrade | Warehouse Trade. |
| DNIN | NotIncrease | A limit order to buy or a stop order to sell or a stop limit order which is not to be increased in shares on the ex-dividend date as a result of a stock dividend or distribution. |
| DNRE | NotReduce | A limit order to buy or a stop order to sell, or a stop-limit order to sell which is not to be reduced in price by the amount of an ordinary cash dividend. Only applies to ordinary stock dividends; it should be reduced for other distributions. e.g. when a stock goes 'ex' stock dividend or rights. |
| FORW | ForwardPriceTrade | Indicates that the order is based on a forward price. |
| HIST | HistoricPriceTrade | Indicates that the order is based on a historic price. |
| BCRO | ResultOption | Result of option when set. (UK specific). |
| BCRP | ResultRepo | Result of repo when set (UK specific). |
| BCPD | DeliverCountryIncorporation | Place of delivery, in country of incorporation when unset (UK specific). |
| BCFD | DeliveryForm | Form of delivery, not for foreign registration when unset (UK specific). |
| BCBL | BoardLot | Board lots, not set for odd lots (UK specific). |
| BCBN | BadName | Bad names, not set for good names (UK specific). |
| BTEX | BestExecution | Trade to be executed done at best execution. |
| CALL | Call | Trade to be executed following the exercise of a call option on the security. |

| CodeName | Name | Definition |
|---|---|---|
| CLBR | ClosureBeforeRollOver | Trade to be executed for closure of a previous position before the rollover of a position (Deferred Settlement Service). |
| MONT | Monthly | Trade to be executed for month-end settlement (Deferred Settlement Service). |
| NBFR | NewTradeFollowingRollover | Trade to be executed for a new trade position on the next month following the roll-over of a position (Deferred Settlement Service). |
| TRFR | TradeFollowingRollover | Trade to be executed on the next month following the roll-over of positions. |
| PUTT | Putt | Trade to be executed following the exercise of a put option on the security. |
| SPCC | SpecialCumCoupon | Indicates whether the trade is executed with a special cum coupon. |
| SECN | SpecialExCoupon | Indicates whether the trade is executed with a special ex coupon. |
| SEBN | SpecialExBonus | Indicates whether the trade is executed special ex bonus. |
| SCBN | SpecialCumBonus | Indicates whether the trade is executed special cum bonus. |
| SCRT | SpecialCumRights | Indicates whether the trade is executed special cum rights. |
| SERT | SpecialExRights | Indicates whether the trade is executed special ex rights. |
| SCCR | SpecialCumCapitalRepayments | Indicates whether the trade is executed special cum capital repayments. |
| SECR | SpecialExCapitalRepayments | Indicates whether the trade is executed special ex capital repayments. |
| CAST | CashSettlement | Indicates whether the trade is executed with a cash settlement. |
| SPPR | SpecialPrice | Indicates whether the trade is executed with a special price. |

### 71.4.1.2.24 SecuritiesTransactionCondition <SctiesTxCond>

*Presence:* [0..*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**SecuritiesTransactionCondition <SctiesTxCond>** contains one of the following elements (see "SettlementTransactionCondition34Choice" on page 3000 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3000 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3002 |

### 71.4.1.2.25 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 3302

| CodeName | Name | Definition |
|---|---|---|
| PART | PartialAllowed | Partial settlement is allowed. |
| NPAR | PartialNotAllowed | Partial settlement is not allowed. |
| PARC | PartialSettlementCashThresholdAllowed | Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data). |
| PARQ | PartialSettlementQuantityThresholdAllowed | Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data). |

### 71.4.1.2.26 ConditionalSecuritiesDelivery <CondlSctiesDlvry>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is under Conditional Securities Delivery (CoSD).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 71.4.1.2.27 CountryOfIssue <CtryOfIsse>

*Presence:* [0..*]

*Definition:* Primary market or country where a security is issued by the issuer or its agent.

*Impacted by:* C5 "Country"

*Datatype:* "CountryCode" on page 3234

#### Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 71.4.1.2.28 IssuerCSD <IssrCSD>

*Presence:* [0..*]

*Definition:* Central securities depository (CSD) in which financial instruments are issued (or immobilised). The issuer CSD opens accounts allowing investors (in a direct holding system) and/or intermediaries (including investor CSDs) to hold these financial instruments.

**IssuerCSD <IssrCSD>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 71.4.1.2.29 HoldIndicator <HldInd>

*Presence:* [0..*]

*Definition:* Specifies whether the transaction is on hold, blocked or frozen.

**HoldIndicator <HldInd>** contains one of the following **Registration10Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2471 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2471 |

#### 71.4.1.2.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration2Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| PTYH | PartyHold | You or your party set the instruction in a hold/frozen/preadvice mode. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CDEL | ConditionalDelivery | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |

#### 71.4.1.2.29.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 71.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C16 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 72 semt.027.001.01 SecuritiesSettlementTransactionQueryResponseV01

## 72.1 MessageDefinition Functionality

The SecuritiesSettlementResponse message is sent from a settlement infrastructure to an account owner/requestor to provide the details of the securities settlement instructions, as selected in the search criteria defined in the request.

Outline

The SecuritiesSettlementTransactionQueryResponseV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Pagination

   Pagination of the message.

B. ReportGeneralDetails

   General characteristics related to the report information.

C. Transactions

   Identifies the transactions.

# 72.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesSttlmTxQryRspn*> | [1..1] | | C3, C4, C28 | |
| | | | | | |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2486 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C29 | 2486 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2487 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2487 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2487 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2487 |
| | **Transactions** <*Txs*> | [0..*] | | C1, C30 | 2488 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2494 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2494 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | C25, C34 | 2495 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2497 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2497 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2498 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2499 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2500 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2501 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2501 |
| | **Code** <*Cd*> | [1..1] | | | 2501 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2503 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2503 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2504 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2504 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2504 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2505 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2505 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2505 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2505 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2506 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2506 |
| | **Code** <*Cd*> | [1..1] | | | 2506 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2507 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2508 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2508 |
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2508 |
| | **Transaction** <*Tx*> | [1..*] | | C18 | 2509 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2514 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2514 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | C25, C34 | 2515 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2517 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2517 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2518 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2519 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2520 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2521 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2521 |
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2523 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2524 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2524 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2524 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2525 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2525 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2525 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2525 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2526 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2526 |
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2528 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2528 |
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2528 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2529 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2529 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2529 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2529 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2529 |
| | **TradeIdentification** <*TradId*> | [0..*] | Text | | 2529 |
| | **UniqueTransactionIdentifier** <*UnqTxIdr*> | [0..1] | IdentifierSet | | 2529 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2529 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2530 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2530 |
| | **ClientCollateralInstructionIdentification** <*ClntCollInstrId*> | [0..1] | Text | | 2530 |
| | **ClientTripartyCollateralTransactionIdentification** <*ClntTrptyCollTxId*> | [0..1] | Text | | 2530 |
| | **TripartyAgentServiceProviderCollateralTransactionIdentification** <*TrptyAgtSvcPrvdrCollTxId*> | [0..1] | Text | | 2530 |
| | **TripartyAgentServiceProviderCollateralInstructionIdentification** <*TrptyAgtSvcPrvdrCollInstrId*> | [0..1] | Text | | 2530 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | C5, C27, C37, C38 | 2530 |
| | **TransactionActivity** <*TxActvty*> | [1..1] | ± | | 2536 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [0..1] | ± | | 2536 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2537 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2537 |
| | **SettlementParameters** <*SttlmParams*> | [0..1] | | C8, C14, C32, C33 | 2537 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2540 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2540 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..1] | ± | | 2540 |
| | **SettlementTransactionCondition** <*SttlmTxCond*> | [0..*] | ± | | 2540 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2541 |
| | **BeneficialOwnership** <*BnfclOwnrsh*> | [0..1] | ± | | 2541 |
| | **BlockTrade** <*BlckTrad*> | [0..1] | ± | | 2541 |
| | **CCPEligibility** <*CCPElgblty*> | [0..1] | ± | | 2542 |
| | **DeliveryReturnReason** <*DlvryRtrRsn*> | [0..1] | ± | | 2542 |
| | **CashClearingSystem** <*CshClrSys*> | [0..1] | ± | | 2542 |
| | **ExposureType** <*XpsrTp*> | [0..1] | ± | | 2542 |
| | **FXStandingInstruction** <*FxStgInstr*> | [0..1] | ± | | 2543 |
| | **MarketClientSide** <*MktClntSd*> | [0..1] | ± | | 2543 |
| | **NettingEligibility** <*NetgElgblty*> | [0..1] | ± | | 2543 |
| | **Registration** <*Regn*> | [0..1] | ± | | 2543 |
| | **RepurchaseType** <*RpTp*> | [0..1] | ± | | 2544 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | ± | | 2544 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2544 |
| | **SettlingCapacity** <*SttlgCpcty*> | [0..1] | ± | | 2544 |
| | **SettlementSystemMethod** <*SttlmSysMtd*> | [0..1] | ± | | 2545 |
| | **TaxCapacity** <*TaxCpcty*> | [0..1] | ± | | 2545 |
| | **StampDutyTaxBasis** <*StmpDtyTaxBsis*> | [0..1] | ± | | 2545 |
| | **Tracking** <*Trckg*> | [0..1] | ± | | 2545 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2546 |
| | **LetterOfGuarantee** <*LttrOfGrnt*> | [0..1] | ± | | 2546 |
| | **ReturnLeg** <*RtrLeg*> | [0..1] | Indicator | | 2546 |
| | **ModificationCancellationAllowed** <*ModCxlAllwd*> | [0..1] | ± | | 2546 |
| | **EligibleForCollateral** <*ElgblForColl*> | [0..1] | Indicator | | 2547 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SecuritiesSubBalanceType** <*SctiesSubBalTp*> | [0..1] | ± | | 2547 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 2547 |
| | **PlaceOfTrade** <*PlcOfTrad*> | [0..1] | ± | | 2547 |
| | **SafekeepingPlace** <*SfkpgPlc*> | [0..1] | ± | C31 | 2548 |
| | **PlaceOfClearing** <*PlcOfClr*> | [0..1] | ± | | 2548 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C15, C16, C20 | 2548 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C9 | 2549 |
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2550 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2550 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2550 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2551 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2551 |
| | **NumberOfDaysAccrued** <*NbOfDaysAcrd*> | [0..1] | Quantity | C19 | 2551 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 2551 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2552 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 2552 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 2552 |
| | **AccruedInterestAmount** <*AcrdIntrstAmt*> | [0..1] | ± | | 2552 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2553 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2553 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2553 |
| | **ValueDate** <*ValDt*> | [0..1] | ± | | 2554 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2554 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2554 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C39 | 2555 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C35 | 2555 |
| | **Reference** <*Ref*> | [1..1] | | | 2556 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2556 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2556 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2557 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2557 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2557 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2557 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2557 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2557 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2558 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2558 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2559 |
| | **ReversalIndicator** <*RvslInd*> | [0..1] | Indicator | | 2560 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2560 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2560 |
| | **TransactionAdditionalDetails** <*TxAddtlDtls*> | [0..1] | Text | | 2560 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C36 | 2560 |

# 72.3 Constraints

### C1 AccountOwnerRule

AccountOwner must be present or Transaction(*)/AccountOwner must be present, but not both.

### C2 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C3 ActivityIndicatorNoRule

If ActivityIndicator is equal to No (false or 0) then Transactions must be absent.

*This constraint is defined at the MessageDefinition level.*

**C4 ActivityIndicatorYesRule**

If ActivityIndicator is equal to Yes (true or 1) then Transactions must be present.

*This constraint is defined at the MessageDefinition level.*

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C6 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C8 CashClearingSystemRule**

The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

**C9 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C10 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C11 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C14 FXStandingInstructionPresenceRule**

If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transation is instructed

in a released mode.

**C15 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C16 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C17 MarketTypeAndIdentificationRule**

If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/ MarketIdentifierCode must be present.

**C18 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C19 NumberRule**

If Number is negative, then Sign must be present.

**C20 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C21 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C22 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C23 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C24 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C25 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C26 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C27 PostingAmountRule**

If the instruction is against payment, PostingAmount must be present.

.

**C28 QueryTypeAndStatusReasonRule**

If QueryType is equal to Status (STTS) or StatusPeriod (STPD) then Transactions(*)/ StatusReaon must be present.

*This constraint is defined at the MessageDefinition level.*

**C29 ReportIdentificationRule**

If Long number (Exact5NumericText) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportIdentification must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different report identifications. For example, a daily report sent on day 1 would have ReportIdentification 001, on day 2, 002, etc.

**C30 SafekeepingAccountRule**

SafekeepingAccount must be present or Transaction(*)/SafekeepingAccount must be present, but not both.

**C31 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C32 SettlementDetailsRule**

If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

**C33 SettlementParametersGuideline**

• Physical settlement:

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, SettlementTransactionCondition/Physical must be used.

• Partial settlement:

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

must use the PartialSettlementIndicator.

• Book Transfer:

The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer

related fields is governed by a market practice document.

• Block Trades:

The parent transaction must be identified using the BloclTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

**C34 SettlementStatusAndMatchedRule**

If SettlementStatus/Reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

**C35 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C36 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C37 TwoLegTransactionOpeningClosing1Rule**

For settlement of two parts transactions (Securities Financing), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: Repo (REPU)

Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

TriParty Repo Opening

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Repo Closing

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

TriParty Reverse Repo Opening

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

TriParty Reverse Repo Closing

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

**C38 TwoLegTransactionOpeningClosing2Rule**

For settlement of two parts transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/ SecuritiesTransactionType codes:

Sell-Buy Back: Sell

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Sell-Buy Back: Buy Back

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

Buy-Sell Back: Buy

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

**C39 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/ instructions/notifications.

# 72.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 72.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 72.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C29 "ReportIdentificationRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **SecuritiesReport2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2487 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2487 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2487 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2487 |

**Constraints**

- **ReportIdentificationRule**

  If Long number (Exact5NumericText) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportIdentification must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different report identifications. For example, a daily report sent on day 1 would have ReportIdentification 001, on day 2, 002, etc.

### 72.4.2.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a report.

*Datatype:* "Max35Text" on page 3328

### 72.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 72.4.2.3 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "SettlementQueryType1Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| INST | Instruction | Queries settlement instructions based on criteria excluding statuses. |
| STTS | Status | Queries settlement instructions based on criteria that includes statuses. |
| STPD | StatusPeriod | Queries settlement instructions based on criteria that includes statuses during a period. |

### 72.4.2.4 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 72.4.3 Transactions <Txs>

*Presence:* [0..*]

*Definition:* Identifies the transactions.

*Impacted by:* C1 "AccountOwnerRule", C30 "SafekeepingAccountRule"

**Transactions <Txs>** contains the following **SecuritiesSettlementTransactions6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2494 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2494 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | C25, C34 | 2495 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2497 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2497 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2498 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2499 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2500 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2501 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2501 |
| | **Code** <*Cd*> | [1..1] | | | 2501 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2503 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2503 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2504 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2504 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2504 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2505 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2505 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2505 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2505 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2506 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2506 |
| | **Code** <*Cd*> | [1..1] | | | 2506 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2507 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2508 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2508 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2508 |
| | **Transaction** <*Tx*> | [1..*] | | C18 | 2509 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2514 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2514 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | C25, C34 | 2515 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2517 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2517 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2518 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2519 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2520 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2521 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2521 |
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2523 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2524 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2524 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2524 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2525 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2525 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2525 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2525 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2526 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2526 |
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2528 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2528 |
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2528 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2529 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2529 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2529 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2529 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2529 |
| | **TradeIdentification** <*TradId*> | [0..*] | Text | | 2529 |
| | **UniqueTransactionIdentifier** <*UnqTxIdr*> | [0..1] | IdentifierSet | | 2529 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2529 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2530 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2530 |
| | **ClientCollateralInstructionIdentification** <*ClntCollInstrId*> | [0..1] | Text | | 2530 |
| | **ClientTripartyCollateralTransactionIdentification** <*ClntTrptyCollTxId*> | [0..1] | Text | | 2530 |
| | **TripartyAgentServiceProviderCollateralTransactionIdentification** <*TrptyAgtSvcPrvdrCollTxId*> | [0..1] | Text | | 2530 |
| | **TripartyAgentServiceProviderCollateralInstructionIdentification** <*TrptyAgtSvcPrvdrCollInstrId*> | [0..1] | Text | | 2530 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | C5, C27, C37, C38 | 2530 |
| | **TransactionActivity** <*TxActvty*> | [1..1] | ± | | 2536 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [0..1] | ± | | 2536 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2537 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2537 |
| | **SettlementParameters** <*SttlmParams*> | [0..1] | | C8, C14, C32, C33 | 2537 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2540 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2540 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..1] | ± | | 2540 |
| | **SettlementTransactionCondition** <*SttlmTxCond*> | [0..*] | ± | | 2540 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2541 |
| | **BeneficialOwnership** <*BnfclOwnrsh*> | [0..1] | ± | | 2541 |
| | **BlockTrade** <*BlckTrad*> | [0..1] | ± | | 2541 |
| | **CCPEligibility** <*CCPElgblty*> | [0..1] | ± | | 2542 |
| | **DeliveryReturnReason** <*DlvryRtrRsn*> | [0..1] | ± | | 2542 |
| | **CashClearingSystem** <*CshClrSys*> | [0..1] | ± | | 2542 |
| | **ExposureType** <*XpsrTp*> | [0..1] | ± | | 2542 |
| | **FXStandingInstruction** <*FxStgInstr*> | [0..1] | ± | | 2543 |
| | **MarketClientSide** <*MktClntSd*> | [0..1] | ± | | 2543 |
| | **NettingEligibility** <*NetgElgblty*> | [0..1] | ± | | 2543 |
| | **Registration** <*Regn*> | [0..1] | ± | | 2543 |
| | **RepurchaseType** <*RpTp*> | [0..1] | ± | | 2544 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | ± | | 2544 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2544 |
| | **SettlingCapacity** <*SttlgCpcty*> | [0..1] | ± | | 2544 |
| | **SettlementSystemMethod** <*SttlmSysMtd*> | [0..1] | ± | | 2545 |
| | **TaxCapacity** <*TaxCpcty*> | [0..1] | ± | | 2545 |
| | **StampDutyTaxBasis** <*StmpDtyTaxBsis*> | [0..1] | ± | | 2545 |
| | **Tracking** <*Trckg*> | [0..1] | ± | | 2545 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2546 |
| | **LetterOfGuarantee** <*LttrOfGrnt*> | [0..1] | ± | | 2546 |
| | **ReturnLeg** <*RtrLeg*> | [0..1] | Indicator | | 2546 |
| | **ModificationCancellationAllowed** <*ModCxlAllwd*> | [0..1] | ± | | 2546 |
| | **EligibleForCollateral** <*ElgblForColl*> | [0..1] | Indicator | | 2547 |
| | **SecuritiesSubBalanceType** <*SctiesSubBalTp*> | [0..1] | ± | | 2547 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 2547 |
| | **PlaceOfTrade** <*PlcOfTrad*> | [0..1] | ± | | 2547 |
| | **SafekeepingPlace** <*SfkpgPlc*> | [0..1] | ± | C31 | 2548 |
| | **PlaceOfClearing** <*PlcOfClr*> | [0..1] | ± | | 2548 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C15, C16, C20 | 2548 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C9 | 2549 |
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2550 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2550 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2550 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2551 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2551 |
| | **NumberOfDaysAccrued** <*NbOfDaysAcrd*> | [0..1] | Quantity | C19 | 2551 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 2551 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2552 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 2552 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 2552 |
| | **AccruedInterestAmount** <*AcrdIntrstAmt*> | [0..1] | ± | | 2552 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2553 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2553 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2553 |
| | **ValueDate** <*ValDt*> | [0..1] | ± | | 2554 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2554 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2554 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C39 | 2555 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C35 | 2555 |
| | **Reference** <*Ref*> | [1..1] | | | 2556 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2556 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2556 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2557 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2557 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2557 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2557 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2557 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2557 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2558 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2558 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2559 |
| | **ReversalIndicator** <*RvslInd*> | [0..1] | Indicator | | 2560 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2560 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2560 |
| | **TransactionAdditionalDetails** <*TxAddtlDtls*> | [0..1] | Text | | 2560 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C36 | 2560 |

**Constraints**

- **AccountOwnerRule**

  AccountOwner must be present or Transaction(*)/AccountOwner must be present, but not both.

- **SafekeepingAccountRule**

  SafekeepingAccount must be present or Transaction(*)/SafekeepingAccount must be present, but not both.

### 72.4.3.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 72.4.3.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account where financial instruments are maintained.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 72.4.3.3 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

*Impacted by:* C25 "PendingToFailingRule", C34 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains the following **StatusAndReason52** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2497 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2497 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2498 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2499 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2500 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2501 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2501 |
| | **Code** <*Cd*> | [1..1] | | | 2501 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2503 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2503 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2504 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2504 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2504 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2505 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2505 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2505 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2505 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2506 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2506 |
| | **Code** <*Cd*> | [1..1] | | | 2506 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2507 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2508 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2508 |
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2508 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

  If SettlementStatus/Reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

#### 72.4.3.3.1 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 3168 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Matched <*Mtchd*> | [1..1] | ± | C6 | 3168 |
| Or | Unmatched <*Umtchd*> | [1..1] | | | 3169 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3169 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3169 |
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |

#### 72.4.3.3.2 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 3168 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Matched <*Mtchd*> | [1..1] | ± | C6 | 3168 |
| Or | Unmatched <*Umtchd*> | [1..1] | | | 3169 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3169 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3169 |
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |

### 72.4.3.3.3 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C26 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus32Choice" on page 3118 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3119 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3120 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3120 |
| | Code <*Cd*> | [1..1] | | | 3120 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3120 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3123 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3124 |
| Or | Failing <*Flng*> | [1..1] | | | 3124 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3124 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3124 |
| | Code <*Cd*> | [1..1] | | | 3125 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3125 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3128 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3129 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 72.4.3.3.4 InstructionProcessingStatus <InstrPrcgSts>

*Presence:* [0..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following **InstructionProcessingStatus63Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2500 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2501 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2501 |
| | **Code** <*Cd*> | [1..1] | | | 2501 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2503 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2503 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2504 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2504 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2504 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2505 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2505 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2505 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2505 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2506 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2506 |
| | **Code** <*Cd*> | [1..1] | | | 2506 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2507 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2508 |

#### 72.4.3.3.4.1 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following **PendingProcessingStatus20Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2501 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2501 |
| | **Code** <*Cd*> | [1..1] | | | 2501 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2503 |

#### 72.4.3.3.4.1.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 72.4.3.3.4.1.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Code** <*Cd*> | [1..1] | | | 2501 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2503 |

##### 72.4.3.3.4.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason19Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2502 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2503 |

#### 72.4.3.3.4.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason5Code" on page 0

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| OTHR | Other | Other. See Narrative. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |

| CodeName | Name | Definition |
|---|---|---|
| CERT | WrongCertificatesNumbers | Certificate number error. |
| NEXT | NextProcess | Next process is launched. No processing pending problems to be reported. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CDEL | ConditionalDelivery | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| CDAC | ConditionalDeliveryAwaitingCancellation | Awaiting cancellation of one of the party. |

#### 72.4.3.3.4.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 72.4.3.3.4.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

#### 72.4.3.3.4.2 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 72.4.3.3.4.3 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 3172 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3173 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3173 |

#### 72.4.3.3.4.4 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus24Choice" on page 3149 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3150 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3150 |
| | Code <*Cd*> | [1..1] | | | 3150 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3150 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3151 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3151 |

#### 72.4.3.3.4.5 Generated <Gnrtd>

*Presence:* [1..1]

*Definition:* Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

**Generated <Gnrtd>** contains one of the following **GeneratedStatus7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2505 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2505 |

#### 72.4.3.3.4.5.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 72.4.3.3.4.5.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the generated status.

**Reason <Rsn>** contains the following elements (see "GeneratedReason5" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3166 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3166 |

#### 72.4.3.3.4.6 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RepairStatus12Choice" on page 3188 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3189 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3189 |
| | Code <*Cd*> | [1..1] | | | 3189 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3189 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3191 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3191 |

#### 72.4.3.3.4.7 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following **PendingStatus81Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2506 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2506 |
| | **Code** <*Cd*> | [1..1] | | | 2506 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2507 |

#### 72.4.3.3.4.7.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 72.4.3.3.4.7.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason35** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Code** <*Cd*> | [1..1] | | | 2506 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2507 |

##### 72.4.3.3.4.7.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following **PendingReason77Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2507 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2507 |

#### 72.4.3.3.4.7.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Datatype:* "PendingReason32Code" on page 3278

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner. |
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| OTHR | Other | Other. See Narrative. |

#### 72.4.3.3.4.7.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 72.4.3.3.4.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

#### 72.4.3.3.4.8 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 72.4.3.3.5 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 72.4.3.3.6 Proprietary <Prtry>

*Presence:* [0..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

### 72.4.3.4 Transaction <Tx>

*Presence:* [1..*]

*Definition:* Identifies the individual transaction.

*Impacted by:* C18 "NoAccountOwnerTransactionIdentificationRule"

**Transaction <Tx>** contains the following **Transaction169** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2514 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2514 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | C25, C34 | 2515 |
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2517 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2517 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2518 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2519 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2520 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2521 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2521 |
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2523 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2524 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2524 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2524 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2525 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2525 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2525 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2525 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2526 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2526 |
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2528 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2528 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2528 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2529 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2529 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2529 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2529 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2529 |
| | **TradeIdentification** <*TradId*> | [0..*] | Text | | 2529 |
| | **UniqueTransactionIdentifier** <*UnqTxIdr*> | [0..1] | IdentifierSet | | 2529 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2529 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2530 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2530 |
| | **ClientCollateralInstructionIdentification** <*ClntCollInstrId*> | [0..1] | Text | | 2530 |
| | **ClientTripartyCollateralTransactionIdentification** <*ClntTrptyCollTxId*> | [0..1] | Text | | 2530 |
| | **TripartyAgentServiceProviderCollateralTransactionIdentification** <*TrptyAgtSvcPrvdrCollTxId*> | [0..1] | Text | | 2530 |
| | **TripartyAgentServiceProviderCollateralInstructionIdentification** <*TrptyAgtSvcPrvdrCollInstrId*> | [0..1] | Text | | 2530 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | C5, C27, C37, C38 | 2530 |
| | **TransactionActivity** <*TxActvty*> | [1..1] | ± | | 2536 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [0..1] | ± | | 2536 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2537 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2537 |
| | **SettlementParameters** <*SttlmParams*> | [0..1] | | C8, C14, C32, C33 | 2537 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2540 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2540 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..1] | ± | | 2540 |
| | **SettlementTransactionCondition** <*SttlmTxCond*> | [0..*] | ± | | 2540 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2541 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BeneficialOwnership** <*BnfclOwnrsh*> | [0..1] | ± | | 2541 |
| | **BlockTrade** <*BlckTrad*> | [0..1] | ± | | 2541 |
| | **CCPEligibility** <*CCPElgblty*> | [0..1] | ± | | 2542 |
| | **DeliveryReturnReason** <*DlvryRtrRsn*> | [0..1] | ± | | 2542 |
| | **CashClearingSystem** <*CshClrSys*> | [0..1] | ± | | 2542 |
| | **ExposureType** <*XpsrTp*> | [0..1] | ± | | 2542 |
| | **FXStandingInstruction** <*FxStgInstr*> | [0..1] | ± | | 2543 |
| | **MarketClientSide** <*MktClntSd*> | [0..1] | ± | | 2543 |
| | **NettingEligibility** <*NetgElgblty*> | [0..1] | ± | | 2543 |
| | **Registration** <*Regn*> | [0..1] | ± | | 2543 |
| | **RepurchaseType** <*RpTp*> | [0..1] | ± | | 2544 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | ± | | 2544 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2544 |
| | **SettlingCapacity** <*SttlgCpcty*> | [0..1] | ± | | 2544 |
| | **SettlementSystemMethod** <*SttlmSysMtd*> | [0..1] | ± | | 2545 |
| | **TaxCapacity** <*TaxCpcty*> | [0..1] | ± | | 2545 |
| | **StampDutyTaxBasis** <*StmpDtyTaxBsis*> | [0..1] | ± | | 2545 |
| | **Tracking** <*Trckg*> | [0..1] | ± | | 2545 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2546 |
| | **LetterOfGuarantee** <*LttrOfGrnt*> | [0..1] | ± | | 2546 |
| | **ReturnLeg** <*RtrLeg*> | [0..1] | Indicator | | 2546 |
| | **ModificationCancellationAllowed** <*ModCxlAllwd*> | [0..1] | ± | | 2546 |
| | **EligibleForCollateral** <*ElgblForColl*> | [0..1] | Indicator | | 2547 |
| | **SecuritiesSubBalanceType** <*SctiesSubBalTp*> | [0..1] | ± | | 2547 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 2547 |
| | **PlaceOfTrade** <*PlcOfTrad*> | [0..1] | ± | | 2547 |
| | **SafekeepingPlace** <*SfkpgPlc*> | [0..1] | ± | C31 | 2548 |
| | **PlaceOfClearing** <*PlcOfClr*> | [0..1] | ± | | 2548 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C15, C16, C20 | 2548 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C9 | 2549 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2550 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2550 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2550 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2551 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2551 |
| | **NumberOfDaysAccrued** <*NbOfDaysAcrd*> | [0..1] | Quantity | C19 | 2551 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 2551 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2552 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 2552 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 2552 |
| | **AccruedInterestAmount** <*AcrdIntrstAmt*> | [0..1] | ± | | 2552 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2553 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2553 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2553 |
| | **ValueDate** <*ValDt*> | [0..1] | ± | | 2554 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2554 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2554 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C39 | 2555 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C35 | 2555 |
| | **Reference** <*Ref*> | [1..1] | | | 2556 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2556 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2556 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2557 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2557 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2557 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2557 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2557 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2557 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2558 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2558 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2559 |
| | **ReversalIndicator** <*RvslInd*> | [0..1] | Indicator | | 2560 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2560 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2560 |
| | **TransactionAdditionalDetails** <*TxAddtlDtls*> | [0..1] | Text | | 2560 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C36 | 2560 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 72.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 72.4.3.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account where financial instruments are maintained.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 72.4.3.4.3 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

*Impacted by:* C25 "PendingToFailingRule", C34 "SettlementStatusAndMatchedRule"

**StatusAndReason <StsAndRsn>** contains the following **StatusAndReason52** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InferredMatchingStatus** <*IfrrdMtchgSts*> | [0..1] | ± | | 2517 |
| | **MatchingStatus** <*MtchgSts*> | [0..1] | ± | | 2517 |
| | **SettlementStatus** <*SttlmSts*> | [0..1] | ± | C26 | 2518 |
| | **InstructionProcessingStatus** <*InstrPrcgSts*> | [0..1] | | | 2519 |
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2520 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2521 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2521 |
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2523 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2524 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2524 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2524 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2525 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2525 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2525 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2525 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2526 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2526 |
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2528 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2528 |
| | **Proprietary** <*Prtry*> | [0..1] | ± | | 2528 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

- **SettlementStatusAndMatchedRule**

  If SettlementStatus/Reason is used alone, then it means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

#### 72.4.3.4.3.1 InferredMatchingStatus <IfrrdMtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of an instruction as known by the account servicer based on an allegement. At this time no matching took place on the market (at the CSD/ICSD).

**InferredMatchingStatus <IfrrdMtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 3168 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Matched <*Mtchd*> | [1..1] | ± | C6 | 3168 |
| Or | Unmatched <*Umtchd*> | [1..1] | | | 3169 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3169 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3169 |
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |

#### 72.4.3.4.3.2 MatchingStatus <MtchgSts>

*Presence:* [0..1]

*Definition:* Provides the matching status of the instruction.

**MatchingStatus <MtchgSts>** contains one of the following elements (see "MatchingStatus24Choice" on page 3168 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Matched <*Mtchd*> | [1..1] | ± | C6 | 3168 |
| Or | Unmatched <*Umtchd*> | [1..1] | | | 3169 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3169 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3169 |
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |

#### 72.4.3.4.3.3 SettlementStatus <SttlmSts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

*Impacted by:* C26 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus32Choice" on page 3118 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3119 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3120 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3120 |
| | Code <*Cd*> | [1..1] | | | 3120 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3120 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3123 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3124 |
| Or | Failing <*Flng*> | [1..1] | | | 3124 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3124 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3124 |
| | Code <*Cd*> | [1..1] | | | 3125 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3125 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3128 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3129 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 72.4.3.4.3.4 InstructionProcessingStatus <InstrPrcgSts>

*Presence:* [0..1]

*Definition:* Provides the status of an instruction.

**InstructionProcessingStatus <InstrPrcgSts>** contains one of the following **InstructionProcessingStatus63Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **PendingProcessing** <*PdgPrcg*> | [1..1] | | | 2520 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2521 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2521 |
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |
| Or | **CancellationRequested** <*CxlReqd*> | [1..1] | ± | C6 | 2523 |
| Or | **AcknowledgedAccepted** <*AckdAccptd*> | [1..1] | ± | | 2524 |
| Or | **Cancelled** <*Canc*> | [1..1] | ± | | 2524 |
| Or | **Generated** <*Gnrtd*> | [1..1] | | | 2524 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2525 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2525 |
| Or | **Repair** <*Rpr*> | [1..1] | ± | | 2525 |
| Or | **PendingCancellation** <*PdgCxl*> | [1..1] | | | 2525 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2526 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2526 |
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |
| Or} | **ModificationRequested** <*ModReqd*> | [1..1] | ± | C6 | 2528 |

#### 72.4.3.4.3.4.1 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Processing of the instruction/request is pending.

**PendingProcessing <PdgPrcg>** contains one of the following **PendingProcessingStatus20Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2521 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2521 |
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |

#### 72.4.3.4.3.4.1.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 72.4.3.4.3.4.1.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending processing status.

**Reason <Rsn>** contains the following **PendingProcessingReason17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Code** <*Cd*> | [1..1] | | | 2521 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2523 |

##### 72.4.3.4.3.4.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Code <Cd>** contains one of the following **PendingProcessingReason19Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2522 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2523 |

#### 72.4.3.4.3.4.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

*Datatype:* "PendingProcessingReason5Code" on page 0

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| OTHR | Other | Other. See Narrative. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |

| CodeName | Name | Definition |
|---|---|---|
| CERT | WrongCertificatesNumbers | Certificate number error. |
| NEXT | NextProcess | Next process is launched. No processing pending problems to be reported. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CDEL | ConditionalDelivery | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| CDAC | ConditionalDeliveryAwaitingCancellation | Awaiting cancellation of one of the party. |

#### 72.4.3.4.3.4.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending processing status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 72.4.3.4.3.4.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

#### 72.4.3.4.3.4.2 CancellationRequested <CxlReqd>

*Presence:* [1..1]

*Definition:* Cancellation request from your counterparty for this transaction is pending waiting for your cancellation request.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**CancellationRequested <CxlReqd>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 72.4.3.4.3.4.3 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 3172 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3173 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3173 |

#### 72.4.3.4.3.4.4 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus24Choice" on page 3149 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3150 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3150 |
| | Code <*Cd*> | [1..1] | | | 3150 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3150 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3151 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3151 |

#### 72.4.3.4.3.4.5 Generated <Gnrtd>

*Presence:* [1..1]

*Definition:* Transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.

**Generated <Gnrtd>** contains one of the following **GeneratedStatus7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2525 |
| Or} | **Reason** <*Rsn*> | [1..*] | ± | | 2525 |

#### 72.4.3.4.3.4.5.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 72.4.3.4.3.4.5.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the generated status.

**Reason <Rsn>** contains the following elements (see "GeneratedReason5" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3166 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3166 |

#### 72.4.3.4.3.4.6 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction/Request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RepairStatus12Choice" on page 3188 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3189 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3189 |
| | Code <*Cd*> | [1..1] | | | 3189 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3189 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3191 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3191 |

#### 72.4.3.4.3.4.7 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation request from yourself for this instruction is pending waiting for further processing.

**PendingCancellation <PdgCxl>** contains one of the following **PendingStatus81Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2526 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2526 |
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |

#### 72.4.3.4.3.4.7.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 72.4.3.4.3.4.7.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason35** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Code** <*Cd*> | [1..1] | | | 2526 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2527 |

##### 72.4.3.4.3.4.7.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following **PendingReason77Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2527 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2527 |

#### 72.4.3.4.3.4.7.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Datatype:* "PendingReason32Code" on page 3278

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner. |
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| OTHR | Other | Other. See Narrative. |

#### 72.4.3.4.3.4.7.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 72.4.3.4.3.4.7.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

#### 72.4.3.4.3.4.8 ModificationRequested <ModReqd>

*Presence:* [1..1]

*Definition:* Modification request from your counterparty for this transaction is pending waiting for your cancellation request or your consent.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**ModificationRequested <ModReqd>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 72.4.3.4.3.5 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 72.4.3.4.3.6 Proprietary <Prtry>

*Presence:* [0..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

#### 72.4.3.4.4 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.5 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.6 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.7 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.8 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.9 TradeIdentification <TradId>

*Presence:* [0..*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.10 UniqueTransactionIdentifier <UnqTxIdr>

*Presence:* [0..1]

*Definition:* Unique Transaction Identifier (UTI) as agreed with the other counterparty.

*Datatype:* "UTIIdentifier" on page 3322

#### 72.4.3.4.11 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.12 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.13 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.14 ClientCollateralInstructionIdentification <ClntCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the client.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.15 ClientTripartyCollateralTransactionIdentification <ClntTrptyCollTxId>

*Presence:* [0..1]

*Definition:* Unique reference identifying the triparty collateral management transaction from the client's point of view.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.16 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>

*Presence:* [0..1]

*Definition:* Unique identification identifying the triparty collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.17 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>

*Presence:* [0..1]

*Definition:* Unique identification assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.18 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

*Impacted by:* C5 "AdditionalDetailsRule", C27 "PostingAmountRule", C37 "TwoLegTransactionOpeningClosing1Rule", C38 "TwoLegTransactionOpeningClosing2Rule"

**TransactionDetails <TxDtls>** contains the following **TransactionDetails187** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TransactionActivity** <*TxActvty*> | [1..1] | ± | | 2536 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [0..1] | ± | | 2536 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2537 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2537 |
| | **SettlementParameters** <*SttlmParams*> | [0..1] | | C8, C14, C32, C33 | 2537 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2540 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2540 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..1] | ± | | 2540 |
| | **SettlementTransactionCondition** <*SttlmTxCond*> | [0..*] | ± | | 2540 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2541 |
| | **BeneficialOwnership** <*BnfclOwnrsh*> | [0..1] | ± | | 2541 |
| | **BlockTrade** <*BlckTrad*> | [0..1] | ± | | 2541 |
| | **CCPEligibility** <*CCPElgblty*> | [0..1] | ± | | 2542 |
| | **DeliveryReturnReason** <*DlvryRtrRsn*> | [0..1] | ± | | 2542 |
| | **CashClearingSystem** <*CshClrSys*> | [0..1] | ± | | 2542 |
| | **ExposureType** <*XpsrTp*> | [0..1] | ± | | 2542 |
| | **FXStandingInstruction** <*FxStgInstr*> | [0..1] | ± | | 2543 |
| | **MarketClientSide** <*MktClntSd*> | [0..1] | ± | | 2543 |
| | **NettingEligibility** <*NetgElgblty*> | [0..1] | ± | | 2543 |
| | **Registration** <*Regn*> | [0..1] | ± | | 2543 |
| | **RepurchaseType** <*RpTp*> | [0..1] | ± | | 2544 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | ± | | 2544 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2544 |
| | **SettlingCapacity** <*SttlgCpcty*> | [0..1] | ± | | 2544 |
| | **SettlementSystemMethod** <*SttlmSysMtd*> | [0..1] | ± | | 2545 |
| | **TaxCapacity** <*TaxCpcty*> | [0..1] | ± | | 2545 |
| | **StampDutyTaxBasis** <*StmpDtyTaxBsis*> | [0..1] | ± | | 2545 |
| | **Tracking** <*Trckg*> | [0..1] | ± | | 2545 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2546 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **LetterOfGuarantee** <*LttrOfGrnt*> | [0..1] | ± | | 2546 |
| | **ReturnLeg** <*RtrLeg*> | [0..1] | Indicator | | 2546 |
| | **ModificationCancellationAllowed** <*ModCxlAllwd*> | [0..1] | ± | | 2546 |
| | **EligibleForCollateral** <*ElgblForColl*> | [0..1] | Indicator | | 2547 |
| | **SecuritiesSubBalanceType** <*SctiesSubBalTp*> | [0..1] | ± | | 2547 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 2547 |
| | **PlaceOfTrade** <*PlcOfTrad*> | [0..1] | ± | | 2547 |
| | **SafekeepingPlace** <*SfkpgPlc*> | [0..1] | ± | C31 | 2548 |
| | **PlaceOfClearing** <*PlcOfClr*> | [0..1] | ± | | 2548 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C15, C16, C20 | 2548 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..1] | CodeSet | C9 | 2549 |
| | **ConditionalSecuritiesDelivery** <*CondlSctiesDlvry*> | [0..1] | Indicator | | 2550 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2550 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2550 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2551 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2551 |
| | **NumberOfDaysAccrued** <*NbOfDaysAcrd*> | [0..1] | Quantity | C19 | 2551 |
| | **SettlementAmount** <*SttlmAmt*> | [1..1] | ± | | 2551 |
| | **SettledAmount** <*SttldAmt*> | [0..1] | ± | | 2552 |
| | **PreviouslySettledAmount** <*PrevslySttldAmt*> | [0..1] | ± | | 2552 |
| | **RemainingSettlementAmount** <*RmngSttlmAmt*> | [0..1] | ± | | 2552 |
| | **AccruedInterestAmount** <*AcrdIntrstAmt*> | [0..1] | ± | | 2552 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2553 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2553 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2553 |
| | **ValueDate** <*ValDt*> | [0..1] | ± | | 2554 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2554 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2554 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2554 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C39 | 2555 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C35 | 2555 |
| | **Reference** <*Ref*> | [1..1] | | | 2556 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2556 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2556 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2557 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2557 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2557 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2557 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2557 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2557 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2558 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2558 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C21, C22, C23, C24 | 2559 |
| | **ReversalIndicator** <*RvslInd*> | [0..1] | Indicator | | 2560 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2560 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2560 |
| | **TransactionAdditionalDetails** <*TxAddtlDtls*> | [0..1] | Text | | 2560 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C36 | 2560 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the sender and receiver, if TransactionAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PostingAmountRule**

  If the instruction is against payment, PostingAmount must be present.

.

- **TwoLegTransactionOpeningClosing1Rule**

  For settlement of two parts transactions (Securities Financing), the opening/initiation and closing/ return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

  Repo Opening

  SecuritiesMovementType: Delivery (DELI)

  SettlementParameters/SecuritiesTransactionType: Repo (REPU)

  Repo Closing

  SecuritiesMovementType: Receive (RECE)

  SettlementParameters/SecuritiesTransactionType: Repo (REPU)

  Reverse Repo Opening

  SecuritiesMovementType: Receive (RECE)

  SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

  Reverse Repo Closing

  SecuritiesMovementType: Delivery (DELI)

  SettlementParameters/SecuritiesTransactionType: ReverseRepo (RVPO)

  TriParty Repo Opening

  SecuritiesMovementType: Delivery (DELI)

  SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

  TriParty Repo Closing

  SecuritiesMovementType: Receive (RECE)

  SettlementParameters/SecuritiesTransactionType: TriPartyRepo (TRPO)

  TriParty Reverse Repo Opening

  SecuritiesMovementType: Receive (RECE)

  SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

  TriParty Reverse Repo Closing

  SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: TriPartyReverseRepo (TRVO)

Securities Lending Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Lending Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesLending (SECL)

Securities Borrowing Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB)

Securities Borrowing Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: SecuritiesBorrowing (SECB).

- **TwoLegTransactionOpeningClosing2Rule**

  For settlement of two parts transactions (buy-sell back, sell buy-back, collateral in and out), the opening/initiation and closing/return of the transaction is confirmed by sending the below combination of SecuritiesMovementType codes and SettlementParameters/SecuritiesTransactionType codes:

  Sell-Buy Back: Sell

  SecuritiesMovementType: Delivery (DELI)

  SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

  Sell-Buy Back: Buy Back

  SecuritiesMovementType: Receive (RECE)

  SettlementParameters/SecuritiesTransactionType: SellBuyBack (SBBK)

  Buy-Sell Back: Buy

  SecuritiesMovementType: Receive (RECE)

  SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

  Buy-Sell Back: Sell Back

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: BuySellBack (BSBK)

Collateral (giver) Out Initiation

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (giver) Out Return

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralOut (COLO)

Collateral (taker) In Initiation

SecuritiesMovementType: Receive (RECE)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI)

Collateral (taker) In Return

SecuritiesMovementType: Delivery (DELI)

SettlementParameters/SecuritiesTransactionType: CollateralIn (COLI).

#### 72.4.3.4.18.1 TransactionActivity <TxActvty>

*Presence:* [1..1]

*Definition:* Specifies the type of activity to which this instruction relates.

**TransactionActivity <TxActvty>** contains one of the following elements (see "TransactionActivity3Choice" on page 3207 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3207 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3208 |

#### 72.4.3.4.18.2 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent26Choice" on page 3018 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | SecuritiesTransactionType <*SctiesTxTp*> | [1..1] | ± | | 3019 |
| Or} | CorporateActionEventType <*CorpActnEvtTp*> | [1..1] | ± | C13 | 3019 |

#### 72.4.3.4.18.3 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| DELI | Delivery | Financial instruments will be debited from the safekeeping account. |
| RECE | Receive | Financial instruments will be credited to the safekeeping account. |

#### 72.4.3.4.18.4 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| FREE | SeparateSettlement | Settlement of the financial instrument and cash is separate. |
| APMT | AgainstPaymentSettlement | Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD). |

#### 72.4.3.4.18.5 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters applied to the settlement of a security transfer.

*Impacted by:* C8 "CashClearingSystemRule", C14 "FXStandingInstructionPresenceRule", C32 "SettlementDetailsRule", C33 "SettlementParametersGuideline"

**SettlementParameters <SttlmParams>** contains the following **SettlementDetails235** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2540 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2540 |
| | **SecuritiesTransactionType** <*SctiesTxTp*> | [0..1] | ± | | 2540 |
| | **SettlementTransactionCondition** <*SttlmTxCond*> | [0..*] | ± | | 2540 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2541 |
| | **BeneficialOwnership** <*BnfclOwnrsh*> | [0..1] | ± | | 2541 |
| | **BlockTrade** <*BlckTrad*> | [0..1] | ± | | 2541 |
| | **CCPEligibility** <*CCPElgblty*> | [0..1] | ± | | 2542 |
| | **DeliveryReturnReason** <*DlvryRtrRsn*> | [0..1] | ± | | 2542 |
| | **CashClearingSystem** <*CshClrSys*> | [0..1] | ± | | 2542 |
| | **ExposureType** <*XpsrTp*> | [0..1] | ± | | 2542 |
| | **FXStandingInstruction** <*FxStgInstr*> | [0..1] | ± | | 2543 |
| | **MarketClientSide** <*MktClntSd*> | [0..1] | ± | | 2543 |
| | **NettingEligibility** <*NetgElgblty*> | [0..1] | ± | | 2543 |
| | **Registration** <*Regn*> | [0..1] | ± | | 2543 |
| | **RepurchaseType** <*RpTp*> | [0..1] | ± | | 2544 |
| | **LegalRestrictions** <*LglRstrctns*> | [0..1] | ± | | 2544 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2544 |
| | **SettlingCapacity** <*SttlgCpcty*> | [0..1] | ± | | 2544 |
| | **SettlementSystemMethod** <*SttlmSysMtd*> | [0..1] | ± | | 2545 |
| | **TaxCapacity** <*TaxCpcty*> | [0..1] | ± | | 2545 |
| | **StampDutyTaxBasis** <*StmpDtyTaxBsis*> | [0..1] | ± | | 2545 |
| | **Tracking** <*Trckg*> | [0..1] | ± | | 2545 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2546 |
| | **LetterOfGuarantee** <*LttrOfGrnt*> | [0..1] | ± | | 2546 |
| | **ReturnLeg** <*RtrLeg*> | [0..1] | Indicator | | 2546 |
| | **ModificationCancellationAllowed** <*ModCxlAllwd*> | [0..1] | ± | | 2546 |
| | **EligibleForCollateral** <*ElgblForColl*> | [0..1] | Indicator | | 2547 |
| | **SecuritiesSubBalanceType** <*SctiesSubBalTp*> | [0..1] | ± | | 2547 |
| | **CashSubBalanceType** <*CshSubBalTp*> | [0..1] | ± | | 2547 |

**Constraints**

- **CashClearingSystemRule**

  The CashSettlementSystem codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

- **FXStandingInstructionPresenceRule**

  If HoldIndicator is present and is value TRUE (Yes), then FXStandingInstruction must not be present. In ISO 15022,

  and therefore in ISO 20022, the FXStandingInstruction indicator can only be used when the transation is instructed

  in a released mode.

```
On Condition
    /HoldIndicator is present
 And    /HoldIndicator/Indicator is equal to value 'true'
Following Must be True
    /FXStandingInstruction Must be absent
```

- **SettlementDetailsRule**

  If SettlementDetails elements are used, then their conditions of use must be pre-agreed between account owner and account servicer.

- **SettlementParametersGuideline**

  • Physical settlement:

  In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction

  for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free

  instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

  For physical settlement, SettlementTransactionCondition/Physical must be used.

  • Partial settlement:

  This market practice only applies in markets where partial settlement is allowed.

  If an account owner wants to specify in its original instruction that partial settlement is allowed or not, they

  must use the PartialSettlementIndicator.

  • Book Transfer:

  The use of SecuritiesTransactionTypes OWNI, OWNE, INSP and PORT and other booktransfer

  related fields is governed by a market practice document.

  • Block Trades:

  The parent transaction must be identified using the BloclTrade field with code BLPA. The children

transactions must be identified using the code BLCH.

For more details, see the relevant market practice document on www.smpg.info.

#### 72.4.3.4.18.5.1 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "HoldIndicator6" on page 3025 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Indicator <*Ind*> | [1..1] | Indicator | | 3025 |
| | Reason <*Rsn*> | [0..*] | ± | | 3026 |

#### 72.4.3.4.18.5.2 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 72.4.3.4.18.5.3 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [0..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType48Choice" on page 3012 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3012 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3014 |

#### 72.4.3.4.18.5.4 SettlementTransactionCondition <SttlmTxCond>

*Presence:* [0..*]

*Definition:* Conditions under which the order/trade is to be settled.

**SettlementTransactionCondition <SttlmTxCond>** contains one of the following elements (see "SettlementTransactionCondition34Choice" on page 3000 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3000 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3002 |

#### 72.4.3.4.18.5.5 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 3302

| CodeName | Name | Definition |
|---|---|---|
| PART | PartialAllowed | Partial settlement is allowed. |
| NPAR | PartialNotAllowed | Partial settlement is not allowed. |
| PARC | PartialSettlementCashThresholdAllowed | Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data). |
| PARQ | PartialSettlementQuantityThresholdAllowed | Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data). |

#### 72.4.3.4.18.5.6 BeneficialOwnership <BnfclOwnrsh>

*Presence:* [0..1]

*Definition:* Specifies whether there is change of beneficial ownership.

**BeneficialOwnership <BnfclOwnrsh>** contains one of the following elements (see "BeneficialOwnership4Choice" on page 3030 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3030 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3030 |

#### 72.4.3.4.18.5.7 BlockTrade <BlckTrad>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is a block parent or child.

**BlockTrade <BlckTrad>** contains one of the following elements (see "BlockTrade4Choice" on page 3018 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3018 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3018 |

#### 72.4.3.4.18.5.8 CCPEligibility <CCPElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

**CCPEligibility <CCPElgblty>** contains one of the following elements (see "CentralCounterPartyEligibility4Choice" on page 2984 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2984 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2984 |

#### 72.4.3.4.18.5.9 DeliveryReturnReason <DlvryRtrRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason of a delivery return.

**DeliveryReturnReason <DlvryRtrRsn>** contains one of the following elements (see "DeliveryReturn3Choice" on page 3026 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3026 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

#### 72.4.3.4.18.5.10 CashClearingSystem <CshClrSys>

*Presence:* [0..1]

*Definition:* Specifies the category of cash clearing system, for example, cheque clearing.

**CashClearingSystem <CshClrSys>** contains one of the following elements (see "CashSettlementSystem4Choice" on page 2906 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2906 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2906 |

#### 72.4.3.4.18.5.11 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType25Choice" on page 2975 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2975 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2976 |

#### 72.4.3.4.18.5.12 FXStandingInstruction <FxStgInstr>

*Presence:* [0..1]

*Definition:* Specifies whether the foreign exchange standing instruction in place should apply.

**FXStandingInstruction <FxStgInstr>** contains one of the following elements (see "FXStandingInstruction4Choice" on page 3010 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3010 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3010 |

#### 72.4.3.4.18.5.13 MarketClientSide <MktClntSd>

*Presence:* [0..1]

*Definition:* Specifies if an instruction is for a market side or a client side transaction.

**MarketClientSide <MktClntSd>** contains one of the following elements (see "MarketClientSide6Choice" on page 2970 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2971 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2971 |

#### 72.4.3.4.18.5.14 NettingEligibility <NetgElgblty>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

**NettingEligibility <NetgElgblty>** contains one of the following elements (see "NettingEligibility4Choice" on page 2985 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2985 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2985 |

#### 72.4.3.4.18.5.15 Registration <Regn>

*Presence:* [0..1]

*Definition:* Specifies whether registration should occur upon receipt.

**Registration <Regn>** contains one of the following elements (see "Registration9Choice" on page 3043 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3044 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3044 |

#### 72.4.3.4.18.5.16 RepurchaseType <RpTp>

*Presence:* [0..1]

*Definition:* Specifies the type of repurchase transaction.

**RepurchaseType <RpTp>** contains one of the following elements (see "RepurchaseType23Choice" on page 3017 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3017 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3017 |

#### 72.4.3.4.18.5.17 LegalRestrictions <LglRstrctns>

*Presence:* [0..1]

*Definition:* Regulatory restrictions applicable to a security.

**LegalRestrictions <LglRstrctns>** contains one of the following elements (see "Restriction5Choice" on page 2994 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2994 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2994 |

#### 72.4.3.4.18.5.18 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 2997 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2997 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2997 |

#### 72.4.3.4.18.5.19 SettlingCapacity <SttlgCpcty>

*Presence:* [0..1]

*Definition:* Role of a party in the settlement of the transaction.

**SettlingCapacity <SttlgCpcty>** contains one of the following elements (see "SettlingCapacity7Choice" on page 3048 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3049 |

#### 72.4.3.4.18.5.20 SettlementSystemMethod <SttlmSysMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

**SettlementSystemMethod <SttlmSysMtd>** contains one of the following elements (see "SettlementSystemMethod4Choice" on page 2977 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2977 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2977 |

#### 72.4.3.4.18.5.21 TaxCapacity <TaxCpcty>

*Presence:* [0..1]

*Definition:* Tax role capacity of the instructing party.

**TaxCapacity <TaxCpcty>** contains one of the following elements (see "TaxCapacityParty4Choice" on page 3010 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3011 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3011 |

#### 72.4.3.4.18.5.22 StampDutyTaxBasis <StmpDtyTaxBsis>

*Presence:* [0..1]

*Definition:* Specifies the stamp duty type or exemption reason applicable to the settlement transaction.

**StampDutyTaxBasis <StmpDtyTaxBsis>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 72.4.3.4.18.5.23 Tracking <Trckg>

*Presence:* [0..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

**Tracking <Trckg>** contains one of the following elements (see "Tracking4Choice" on page 2993 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2993 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2993 |

#### 72.4.3.4.18.5.24 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing6Choice" on page 3030 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3031 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3031 |

#### 72.4.3.4.18.5.25 LetterOfGuarantee <LttrOfGrnt>

*Presence:* [0..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

**LetterOfGuarantee <LttrOfGrnt>** contains one of the following elements (see "LetterOfGuarantee4Choice" on page 2999 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3000 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3000 |

#### 72.4.3.4.18.5.26 ReturnLeg <RtrLeg>

*Presence:* [0..1]

*Definition:* Specifies whether, for a securities lending/borrowing settlement transaction, the lender will instruct the return leg as agreed with the borrower.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 72.4.3.4.18.5.27 ModificationCancellationAllowed <ModCxlAllwd>

*Presence:* [0..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

**ModificationCancellationAllowed <ModCxlAllwd>** contains one of the following elements (see "ModificationCancellationAllowed4Choice" on page 3023 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3023 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3023 |

#### 72.4.3.4.18.5.28 EligibleForCollateral <ElgblForColl>

*Presence:* [0..1]

*Definition:* Specifies whether securities should be included in the pool of securities eligible for collateral purposes.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 72.4.3.4.18.5.29 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 72.4.3.4.18.5.30 CashSubBalanceType <CshSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the cash sub balance type indicator (example restriction type for a market infrastructure).

**CashSubBalanceType <CshSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 72.4.3.4.18.6 PlaceOfTrade <PlcOfTrad>

*Presence:* [0..1]

*Definition:* Market in which a trade transaction has been executed.

**PlaceOfTrade <PlcOfTrad>** contains the following elements (see "PlaceOfTradeIdentification1" on page 2972 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MarketTypeAndIdentification <*MktTpAndId*> | [0..1] | ± | C17 | 2972 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2973 |

#### 72.4.3.4.18.7 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C31 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 3113 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceFormat <*SfkpgPlcFrmt*> | [0..1] | ± | | 3113 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3114 |

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
 Or    /LEI Must be present
```

#### 72.4.3.4.18.8 PlaceOfClearing <PlcOfClr>

*Presence:* [0..1]

*Definition:* Infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

**PlaceOfClearing <PlcOfClr>** contains the following elements (see "PlaceOfClearingIdentification2" on page 2907 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | IdentifierSet | C2 | 2907 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2907 |

#### 72.4.3.4.18.9 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C15 "ISINGuideline", C16 "ISINPresenceRule", C20 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 72.4.3.4.18.10 CountryOfIssue <CtryOfIsse>

*Presence:* [0..1]

*Definition:* Primary market or country where a security is issued by the issuer or its agent.

*Impacted by:* C9 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 72.4.3.4.18.11 ConditionalSecuritiesDelivery <CondlSctiesDlvry>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is under Conditional Securities Delivery (CoSD).

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 72.4.3.4.18.12 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instrument to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 72.4.3.4.18.13 SettledQuantity <SttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument effectively settled and which will be delivered to/received from the account owner's securities account. It may differ from the instructed settlement quantity based on market tolerance level.

**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 72.4.3.4.18.14 PreviouslySettledQuantity <PrevslySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 72.4.3.4.18.15 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 72.4.3.4.18.16 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days on which the interest rate accrues (daily accrual note).

*Impacted by:* C19 "NumberRule"

*Datatype:* "Max3Number" on page 3324

**Constraints**

- **NumberRule**

  If Number is negative, then Sign must be present.

#### 72.4.3.4.18.17 SettlementAmount <SttlmAmt>

*Presence:* [1..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection20" on page 2839 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2839 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2839 |

#### 72.4.3.4.18.18 SettledAmount <SttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money effectively settled and which will be credited to/debited from the account owner's cash account. It may differ from the instructed settlement amount based on market tolerance level.

**SettledAmount <SttldAmt>** contains the following elements (see "AmountAndDirection20" on page 2839 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2839 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2839 |

#### 72.4.3.4.18.19 PreviouslySettledAmount <PrevslySttldAmt>

*Presence:* [0..1]

*Definition:* Amount of money previously settled.

**PreviouslySettledAmount <PrevslySttldAmt>** contains the following elements (see "AmountAndDirection20" on page 2839 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2839 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2839 |

#### 72.4.3.4.18.20 RemainingSettlementAmount <RmngSttlmAmt>

*Presence:* [0..1]

*Definition:* Amount of money remaining to be settled.

**RemainingSettlementAmount <RmngSttlmAmt>** contains the following elements (see "AmountAndDirection20" on page 2839 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2839 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2839 |

#### 72.4.3.4.18.21 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection20" on page 2839 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2839 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2839 |

#### 72.4.3.4.18.22 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "TradeDate8Choice" on page 2910 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2910 |
| Or} | DateCode <*DtCd*> | [1..1] | | | 2910 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2910 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

#### 72.4.3.4.18.23 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following elements (see "SettlementDate19Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2914 |
| Or} | DateCode <*DtCd*> | [1..1] | ± | | 2914 |

#### 72.4.3.4.18.24 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which a transaction is completed and cleared, that is a payment is effected and securities are delivered.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 72.4.3.4.18.25 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Date and time assets become available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**ValueDate <ValDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 72.4.3.4.18.26 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

#### 72.4.3.4.18.27 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "ISODateTime" on page 3320

#### 72.4.3.4.18.28 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* "ISODateTime" on page 3320

#### 72.4.3.4.18.29 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C39 | 2555 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C35 | 2555 |
| | **Reference** <*Ref*> | [1..1] | | | 2556 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2556 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2556 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2557 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2557 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2557 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2557 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2557 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2557 |

### 72.4.3.4.18.29.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C39 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 72.4.3.4.18.29.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C35 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 72.4.3.4.18.29.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2556 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2556 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2557 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2557 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2557 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2557 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2557 |

##### 72.4.3.4.18.29.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

##### 72.4.3.4.18.29.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.18.29.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.18.29.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.18.29.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.18.29.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 72.4.3.4.18.29.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 3328

### 72.4.3.4.18.29.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

#### 72.4.3.4.18.30 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 72.4.3.4.18.31 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

#### 72.4.3.4.18.32 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C21 "Party2PresenceRule", C22 "Party3PresenceRule", C23 "Party4PresenceRule", C24 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
```

```
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

#### 72.4.3.4.18.33 ReversalIndicator <RvslInd>

*Presence:* [0..1]

*Definition:* Specifies whether it is the reversal of a previously reported movement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 72.4.3.4.18.34 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 72.4.3.4.18.35 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Specifies the date/time on which the trade was executed.

*Datatype:* "ISODateTime" on page 3320

#### 72.4.3.4.18.36 TransactionAdditionalDetails <TxAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional details on the transaction which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 3328

#### 72.4.3.4.18.37 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C36 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 73 semt.028.001.01 IntraPositionMovementQueryV01

## 73.1 MessageDefinition Functionality

The IntraPositionMovementQuery message is sent from an account owner/requestor to a settlement infrastructure to query intra-position movement instructions, along with their current status, based on a set of search criteria.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraPositionMovementQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

   Defines the intra-position movement instruction query criteria.

B. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 73.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <IntraPosMvmntQry>* | [1..1] | | | |
| | | | | | |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 2568 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2573 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2573 |
| | **References** <*Refs*> | [0..*] | | | 2578 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2578 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2578 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2578 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2578 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2578 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2579 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2579 |
| | **Status** <*Sts*> | [0..1] | | | 2579 |
| | **Type** <*Tp*> | [1..1] | | | 2580 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2580 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2580 |
| | **Settled** <*Sttld*> | [0..1] | ± | C1 | 2580 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2581 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2581 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2581 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2582 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2582 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2582 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2582 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2582 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2582 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2583 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2583 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2583 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2583 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C5, C6, C7, C8, C9 | 2583 |
| | **SafekeepingAccountOwner** <*SfkpgAcctOwnr*> | [0..*] | ± | | 2584 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2585 |
| | **BalanceType** <*BalTp*> | [0..*] | | C3 | 2585 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2585 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2586 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..*] | ± | | 2586 |
| | **SettlementQuantity** <*SttlmQty*> | [0..1] | | | 2586 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2587 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2588 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2589 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2590 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2592 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2592 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2592 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2592 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2593 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2593 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2594 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettledQuantity** <*SttldQty*> | [0..1] | | | 2594 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2595 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2596 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2597 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2598 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2600 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2600 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2600 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2600 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2601 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2601 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2602 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 2602 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2603 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2603 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2603 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2603 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2603 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2603 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2604 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2604 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2604 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2604 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 2605 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2605 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2605 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2606 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2606 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2606 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2606 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2607 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2607 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2607 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2607 |
| | **Priority** <*Prty*> | [0..*] | ± | | 2607 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..*] | CodeSet | C4 | 2607 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2608 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2608 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2608 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2609 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2609 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2609 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2609 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2609 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2609 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2610 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2610 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2610 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2610 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C10 | 2611 |

# 73.3 Constraints

**C1 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C2 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C3 BalanceFromToRule**

The cash balance type of BalanceFrom must be different from the cash balance type of BalanceTo.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C6 DescriptionUsageRule**

Description must be used alone as the last resort.

**C7 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C8 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C9 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C10 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 73.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 73.4.1 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the intra-position movement instruction query criteria.

**QueryDefinition <QryDef>** contains the following **IntraPositionQueryDefinition8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2573 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2573 |
| | **References** <*Refs*> | [0..*] | | | 2578 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2578 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2578 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2578 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2578 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2578 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2579 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2579 |
| | **Status** <*Sts*> | [0..1] | | | 2579 |
| | **Type** <*Tp*> | [1..1] | | | 2580 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2580 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2580 |
| | **Settled** <*Sttld*> | [0..1] | ± | C1 | 2580 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2581 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2581 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2581 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2582 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2582 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2582 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2582 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2582 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2582 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2583 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2583 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2583 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2583 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C5, C6, C7, C8, C9 | 2583 |
| | **SafekeepingAccountOwner** <*SfkpgAcctOwnr*> | [0..*] | ± | | 2584 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2585 |
| | **BalanceType** <*BalTp*> | [0..*] | | C3 | 2585 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2585 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2586 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..*] | ± | | 2586 |
| | **SettlementQuantity** <*SttlmQty*> | [0..1] | | | 2586 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2587 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2588 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2589 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2590 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2592 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2592 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2592 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2592 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2593 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2593 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2594 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | | | 2594 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2595 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2596 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2597 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2598 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2600 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2600 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2600 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2600 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2601 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2601 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2602 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 2602 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2603 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2603 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2603 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2603 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2603 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2603 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2604 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2604 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2604 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2604 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2604 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 2605 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2605 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2605 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2606 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2606 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2606 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2606 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2607 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2607 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2607 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2607 |
| | **Priority** <*Prty*> | [0..*] | ± | | 2607 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..*] | CodeSet | C4 | 2607 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2608 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2608 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2608 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2609 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2609 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2609 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2609 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2609 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2609 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2610 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2610 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2610 |

### 73.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 73.4.1.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to extract the intra-position movement instruction information.

**SearchCriteria <SchCrit>** contains the following **IntraPositionQueryCriteria8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **References** <*Refs*> | [0..*] | | | 2578 |
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2578 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2578 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2578 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2578 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2578 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2579 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2579 |
| | **Status** <*Sts*> | [0..1] | | | 2579 |
| | **Type** <*Tp*> | [1..1] | | | 2580 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2580 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2580 |
| | **Settled** <*Sttld*> | [0..1] | ± | C1 | 2580 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2581 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2581 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2581 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2582 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2582 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2582 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2582 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2582 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2582 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2583 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2583 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2583 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2583 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [0..*] | ± | C5, C6, C7, C8, C9 | 2583 |
| | **SafekeepingAccountOwner** <*SfkpgAcctOwnr*> | [0..*] | ± | | 2584 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2585 |
| | **BalanceType** <*BalTp*> | [0..*] | | C3 | 2585 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2585 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2586 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..*] | ± | | 2586 |
| | **SettlementQuantity** <*SttlmQty*> | [0..1] | | | 2586 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2587 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2588 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2589 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2590 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2592 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2592 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2592 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2592 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2593 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2593 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2594 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | | | 2594 |
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2595 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2596 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2597 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2598 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2600 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2600 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2600 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2600 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2601 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2601 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2602 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [0..1] | | | 2602 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2603 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2603 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2603 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2603 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2603 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2603 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2604 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2604 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2604 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2604 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | | | 2605 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2605 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2605 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2606 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2606 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2606 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2606 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2607 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2607 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2607 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2607 |
| | **Priority** <*Prty*> | [0..*] | ± | | 2607 |
| | **CountryOfIssue** <*CtryOfIsse*> | [0..*] | CodeSet | C4 | 2607 |
| | **MessageOoriginator** <*MsgOrgtr*> | [0..*] | ± | | 2608 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2608 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2608 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2609 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2609 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2609 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2609 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2609 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2609 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2610 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2610 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2610 |

#### 73.4.1.2.1 References <Refs>

*Presence:* [0..*]

*Definition:* Collective reference identifying a set of messages.

**References <Refs>** contains one of the following **References82Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2578 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2578 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2578 |
| Or | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2578 |
| Or | **ProcessorTransactionIdentification** <*PrcrTxId*> | [1..1] | Text | | 2578 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2579 |
| Or} | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [1..1] | Text | | 2579 |

##### 73.4.1.2.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

##### 73.4.1.2.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

##### 73.4.1.2.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

##### 73.4.1.2.1.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

##### 73.4.1.2.1.5 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [1..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 73.4.1.2.1.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 73.4.1.2.1.7 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [1..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

### 73.4.1.2.2 Status <Sts>

*Presence:* [0..1]

*Definition:* Provides the status of settlement of a transaction.

**Status <Sts>** contains the following **IntraPositionQueryStatus3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 2580 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2580 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2580 |
| | **Settled** <*Sttld*> | [0..1] | ± | C1 | 2580 |
| | **DatePeriod** <*DtPrd*> | [0..1] | | | 2581 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2581 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2581 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2582 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2582 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2582 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2582 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2582 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2582 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2583 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2583 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2583 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2583 |

#### 73.4.1.2.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Defines the status type of query criteria.

**Type <Tp>** contains the following **IntraPositionStatusType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2580 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | | 2580 |
| | **Settled** <*Sttld*> | [0..1] | ± | C1 | 2580 |

##### 73.4.1.2.2.1.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus68Choice" on page 3145 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3145 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3145 |

##### 73.4.1.2.2.1.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

*Definition:* Provides the settlement status of a transaction.

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus26Choice" on page 3129 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3130 |

##### 73.4.1.2.2.1.3 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C1 "AdditionalReasonInforrmationRule"

**Settled <Sttld>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

#### 73.4.1.2.2.2 DatePeriod <DtPrd>

*Presence:* [0..1]

*Definition:* Specified date period of the status.

**DatePeriod <DtPrd>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2581 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2581 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2582 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2582 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2582 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2582 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2582 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2582 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2583 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2583 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2583 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2583 |

##### 73.4.1.2.2.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2581 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2582 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2582 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2582 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2582 |

###### 73.4.1.2.2.2.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.2.2.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.2.2.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 73.4.1.2.2.2.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.2.2.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 73.4.1.2.2.2.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2582 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2583 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2583 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2583 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2583 |

#### 73.4.1.2.2.2.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.2.2.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.2.2.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 73.4.1.2.2.2.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.2.2.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 73.4.1.2.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [0..*]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C5 "DescriptionPresenceRule", C6 "DescriptionUsageRule", C7 "ISINGuideline", C8 "ISINPresenceRule", C9 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 73.4.1.2.4 SafekeepingAccountOwner <SfkpgAcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**SafekeepingAccountOwner <SfkpgAcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 73.4.1.2.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..*]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 73.4.1.2.6 BalanceType <BalTp>

*Presence:* [0..*]

*Definition:* Balance to which the amount of money is moved.

*Impacted by:* C3 "BalanceFromToRule"

**BalanceType <BalTp>** contains the following **IntraPositionType2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2585 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2586 |

**Constraints**

- **BalanceFromToRule**

  The cash balance type of BalanceFrom must be different from the cash balance type of BalanceTo.

#### 73.4.1.2.6.1 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 73.4.1.2.6.2 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

### 73.4.1.2.7 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..*]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 73.4.1.2.8 SettlementQuantity <SttlmQty>

*Presence:* [0..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following **QuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2587 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2588 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2589 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2590 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2592 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2592 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2592 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2592 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2593 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2593 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2594 |

#### 73.4.1.2.8.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | | | 2588 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2589 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2590 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2592 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2592 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2592 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2592 |

#### 73.4.1.2.8.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example a number of shares.

**Unit <Unit>** contains one of the following **QuantityRange1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2589 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2590 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2592 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2592 |

#### 73.4.1.2.8.1.1.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2589 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2589 |

##### 73.4.1.2.8.1.1.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

##### 73.4.1.2.8.1.1.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.8.1.1.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2590 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2590 |

##### 73.4.1.2.8.1.1.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

##### 73.4.1.2.8.1.1.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.8.1.1.3 FromToQuantity <FrToQty>

*Presence:* [1..1]

*Definition:* Range of valid quantity values.

**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2590 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2591 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |

##### 73.4.1.2.8.1.1.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |

#### 73.4.1.2.8.1.1.3.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.8.1.1.3.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.8.1.1.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2591 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2591 |

#### 73.4.1.2.8.1.1.3.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.8.1.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.8.1.1.4 EqualQuantity <EQQty>

*Presence:* [1..1]

*Definition:* Exact value a quantity must match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.8.1.1.5 NotEqualQuantity <NEQQty>

*Presence:* [1..1]

*Definition:* Value that a quantity must not match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

### 73.4.1.2.8.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 73.4.1.2.8.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 73.4.1.2.8.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following **FinancialInstrumentQuantitySearch2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2593 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2594 |

#### 73.4.1.2.8.2.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 73.4.1.2.8.2.2 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 73.4.1.2.9 SettledQuantity <SttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following **QuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Quantity** <*Qty*> | [1..1] | | | 2595 |
| {Or | **Unit** <*Unit*> | [1..1] | | | 2596 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2597 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2598 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2600 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2600 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2600 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2600 |
| Or} | **OriginalAndCurrentFace** <*OrgnlAndCurFace*> | [1..1] | | | 2601 |
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2601 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2602 |

#### 73.4.1.2.9.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantitySearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Unit** <*Unit*> | [1..1] | | | 2596 |
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2597 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2598 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2600 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2600 |
| Or | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2600 |
| Or} | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2600 |

#### 73.4.1.2.9.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example a number of shares.

**Unit <Unit>** contains one of the following **QuantityRange1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromQuantity** <*FrQty*> | [1..1] | | | 2597 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |
| Or | **ToQuantity** <*ToQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |
| Or | **FromToQuantity** <*FrToQty*> | [1..1] | | | 2598 |
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| Or | **EqualQuantity** <*EQQty*> | [1..1] | Quantity | | 2600 |
| Or} | **NotEqualQuantity** <*NEQQty*> | [1..1] | Quantity | | 2600 |

#### 73.4.1.2.9.1.1.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2597 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2597 |

#### 73.4.1.2.9.1.1.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.9.1.1.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.9.1.1.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2598 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2598 |

#### 73.4.1.2.9.1.1.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.9.1.1.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.9.1.1.3 FromToQuantity <FrToQty>

*Presence:* [1..1]

*Definition:* Range of valid quantity values.

**FromToQuantity <FrToQty>** contains the following **FromToQuantityRange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FromQuantity** <*FrQty*> | [1..1] | | | 2598 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |
| | **ToQuantity** <*ToQty*> | [1..1] | | | 2599 |
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |

#### 73.4.1.2.9.1.1.3.1 FromQuantity <FrQty>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of quantity values.

**FromQuantity <FrQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |

#### 73.4.1.2.9.1.1.3.1.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.9.1.1.3.1.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.9.1.1.3.2 ToQuantity <ToQty>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of quantity values.

**ToQuantity <ToQty>** contains the following **QuantityRangeBoundary1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Boundary** <*Bdry*> | [1..1] | Quantity | | 2599 |
| | **Included** <*Incl*> | [1..1] | Indicator | | 2599 |

#### 73.4.1.2.9.1.1.3.2.1 Boundary <Bdry>

*Presence:* [1..1]

*Definition:* Quantity value of the range limit.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.9.1.1.3.2.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary quantity is included in the range of quantity values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 73.4.1.2.9.1.1.4 EqualQuantity <EQQty>

*Presence:* [1..1]

*Definition:* Exact value a quantity must match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

#### 73.4.1.2.9.1.1.5 NotEqualQuantity <NEQQty>

*Presence:* [1..1]

*Definition:* Value that a quantity must not match to be considered valid.

*Datatype:* "DecimalNumber" on page 3324

### 73.4.1.2.9.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 73.4.1.2.9.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 73.4.1.2.9.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following **FinancialInstrumentQuantitySearch2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FaceAmount** <*FaceAmt*> | [1..1] | ± | | 2601 |
| | **AmortisedValue** <*AmtsdVal*> | [1..1] | ± | | 2602 |

##### 73.4.1.2.9.2.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is the principal, of a debt instrument.

**FaceAmount <FaceAmt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 73.4.1.2.9.2.2 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

**AmortisedValue <AmtsdVal>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

### 73.4.1.2.10 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are intended to be moved.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2603 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2603 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2603 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2603 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2603 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2603 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2604 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2604 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2604 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2604 |

#### 73.4.1.2.10.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2603 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2603 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2603 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2603 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2603 |

##### 73.4.1.2.10.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

##### 73.4.1.2.10.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

##### 73.4.1.2.10.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

##### 73.4.1.2.10.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

##### 73.4.1.2.10.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.10.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2604 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2604 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2604 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2604 |

#### 73.4.1.2.10.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.10.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.10.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 73.4.1.2.10.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.10.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 73.4.1.2.11 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are moved.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2605 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2605 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2606 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2606 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2606 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2606 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2606 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2607 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2607 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2607 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2607 |

#### 73.4.1.2.11.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2605 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2606 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2606 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2606 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2606 |

##### 73.4.1.2.11.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.11.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.11.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 73.4.1.2.11.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.11.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 73.4.1.2.11.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2606 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2607 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2607 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2607 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2607 |

#### 73.4.1.2.11.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.11.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.11.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 73.4.1.2.11.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.11.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

### 73.4.1.2.12 Priority <Prty>

*Presence:* [0..*]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 73.4.1.2.13 CountryOfIssue <CtryOfIsse>

*Presence:* [0..*]

*Definition:* Primary market or country where a security is issued by the issuer or its agent.

*Impacted by:* C4 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 73.4.1.2.14 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 73.4.1.2.15 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

**CreationDateTime <CreDtTm>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2608 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2609 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2609 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2609 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2609 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2609 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2609 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2610 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2610 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2610 |

#### 73.4.1.2.15.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2609 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2609 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2609 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2609 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2609 |

#### 73.4.1.2.15.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.15.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.15.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 73.4.1.2.15.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 73.4.1.2.15.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 73.4.1.2.15.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2610 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2610 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2610 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2610 |

#### 73.4.1.2.15.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.15.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.15.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 73.4.1.2.15.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 73.4.1.2.15.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

## 73.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 74 semt.029.001.01 IntraPositionMovementQueryResponseV01

## 74.1 MessageDefinition Functionality

The IntraPositionMovementQueryResponse message is sent from a settlement infrastructure to an account owner/requestor to provide all intra-position movement instructions satisfying the selection criteria, as defined within the query, returning current attributes and latest status.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraPositionMovementQueryResponseV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. Pagination

   Pagination of the message.

B. ReportGeneralDetails

   General characteristics related to the report information.

C. Movements

   Identifies the intra-position movements.

# 74.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraPosMvmntQryRspn*> | [1..1] | | C3, C4, C18, C19 | |
| | | | | | |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2617 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C20 | 2617 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2618 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2618 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2618 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2618 |
| | **Movements** <*Mvmnts*> | [0..*] | | C1, C21, C23 | 2619 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2622 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2622 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 2622 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2622 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2623 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2623 |
| | **Movement** <*Mvmnt*> | [1..*] | | C14 | 2624 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2626 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2627 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 2627 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2627 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2627 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2628 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2628 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2628 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2629 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2629 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2629 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2629 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 2629 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2631 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2631 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C9, C10, C12, C13, C15 | 2631 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C5, C17 | 2632 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2634 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2634 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2635 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2635 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2635 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2636 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2636 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2636 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2636 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C25 | 2637 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C22 | 2637 |
| | **Reference** <*Ref*> | [1..1] | | | 2638 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2638 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2638 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2639 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2639 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2639 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2639 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2639 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2639 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2640 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2640 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C11 | 2640 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2641 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2641 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2641 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C24 | 2641 |

# 74.3 Constraints

**C1 AccountOwnerRule**

AccountOwner must be present or Movement(*)/AccountOwner must be present, but not both.

**C2 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Movements must be absent.

*This constraint is defined at the MessageDefinition level.*

**C4 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Movements must be present.

*This constraint is defined at the MessageDefinition level.*

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C6 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C8 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C9 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C10 DescriptionUsageRule**

Description must be used alone as the last resort.

**C11 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C12 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C13 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C14 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C15 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C16 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C17 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C18 QueryTypeFullRule**

If ReportGeneralDetails/QueryType is equal to Full, then Movements(*)/Movement/ MovementDetails must be present.

*This constraint is defined at the MessageDefinition level.*

**C19 QueryTypeStatusRule**

If ReportGeneralDetails/QueryType is equal to Status, then Movements(*)/Movement/ MovementDetails must be absent.

*This constraint is defined at the MessageDefinition level.*

**C20 ReportIdentificationRule**

If the report has multiple pages, then the ReportIdentification must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different report identifications. For example, a daily report sent on day 1 would have ReportIdentification 001, on day 2, 002, etc.

**C21 SafekeepingAccountRule**

SafekeepingAccount must be present or Movement(*)/SafekeepingAccount must be present, but not both.

**C22 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C23 StatusAndReasonRule**

StatusAndReason must be present or Movement(*)/StatusAndReason must be present, but not both.

**C24 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C25 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/ instructions/notifications.

# 74.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 74.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 74.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C20 "ReportIdentificationRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **IntraPositionReport4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2618 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2618 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2618 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2618 |

**Constraints**

- **ReportIdentificationRule**

  If the report has multiple pages, then the ReportIdentification must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different report identifications. For example, a daily report sent on day 1 would have ReportIdentification 001, on day 2, 002, etc.

### 74.4.2.1 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 74.4.2.2 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a report.

*Datatype:* "Max35Text" on page 3328

### 74.4.2.3 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 74.4.2.4 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 74.4.3 Movements <Mvmnts>

*Presence:* [0..*]

*Definition:* Identifies the intra-position movements.

*Impacted by:* C1 "AccountOwnerRule", C21 "SafekeepingAccountRule", C23 "StatusAndReasonRule"

**Movements <Mvmnts>** contains the following **IntraPositionMovements6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2622 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2622 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 2622 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2622 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2623 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2623 |
| | **Movement** <*Mvmnt*> | [1..*] | | C14 | 2624 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2626 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2627 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 2627 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2627 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2627 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2628 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2628 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2628 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2629 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2629 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2629 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2629 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 2629 |
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2631 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2631 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C9, C10, C12, C13, C15 | 2631 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C5, C17 | 2632 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2634 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2634 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2635 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2635 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2635 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2636 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2636 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2636 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2636 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C25 | 2637 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C22 | 2637 |
| | **Reference** <*Ref*> | [1..1] | | | 2638 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2638 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2638 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2639 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2639 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2639 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2639 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2639 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2639 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2640 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2640 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C11 | 2640 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2641 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2641 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2641 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C24 | 2641 |

**Constraints**

- **AccountOwnerRule**

  AccountOwner must be present or Movement(*)/AccountOwner must be present, but not both.

- **SafekeepingAccountRule**

  SafekeepingAccount must be present or Movement(*)/SafekeepingAccount must be present, but not both.

- **StatusAndReasonRule**

  StatusAndReason must be present or Movement(*)/StatusAndReason must be present, but not both.

### 74.4.3.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 74.4.3.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 74.4.3.3 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following **IntraPositionStatusAndReason4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2622 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2623 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2623 |

#### 74.4.3.3.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus99Choice" on page 3191 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3192 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3192 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3192 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3193 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3193 |

### 74.4.3.3.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

*Definition:* Provides the settlement status of a transaction.

*Impacted by:* C16 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus34Choice" on page 3198 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3198 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3199 |
| Or | Failing <*Flng*> | [1..1] | | | 3199 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3200 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3200 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 74.4.3.3.3 Settled <Sttld>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Settled <SttId>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 74.4.3.4 Movement <Mvmnt>

*Presence:* [1..*]

*Definition:* Identifies the individual transaction.

*Impacted by:* C14 "NoAccountOwnerTransactionIdentificationRule"

**Movement <Mvmnt>** contains the following **IntraPositionMovement10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2626 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2627 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | | | 2627 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2627 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2627 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2628 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2628 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2628 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2629 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2629 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2629 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2629 |
| | **MovementDetails** <*MvmntDtls*> | [0..1] | | | 2629 |
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2631 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2631 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C9, C10, C12, C13, C15 | 2631 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C5, C17 | 2632 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2634 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2634 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2635 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2635 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2635 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2636 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2636 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2636 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2636 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C25 | 2637 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C22 | 2637 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | | | 2638 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2638 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2638 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2639 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2639 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2639 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2639 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2639 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2639 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2640 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2640 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C11 | 2640 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2641 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2641 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2641 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C24 | 2641 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 74.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 74.4.3.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 74.4.3.4.3 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following **IntraPositionStatusAndReason4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2627 |
| | **SettlementStatus** <*SttlmSts*> | [0..*] | ± | C16 | 2627 |
| | **Settled** <*Sttld*> | [0..1] | ± | C6 | 2628 |

##### 74.4.3.4.3.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus99Choice" on page 3191 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3192 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3192 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3192 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3193 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3193 |

##### 74.4.3.4.3.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

*Definition:* Provides the settlement status of a transaction.

*Impacted by:* C16 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus34Choice" on page 3198 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3198 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3199 |
| Or | Failing <*Flng*> | [1..1] | | | 3199 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3200 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3200 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

#### 74.4.3.4.3.3 Settled <SttId>

*Presence:* [0..1]

*Definition:* Specifies the state or the condition.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Settled <SttId>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 74.4.3.4.4 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

### 74.4.3.4.5 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.6 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.7 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.8 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.9 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.10 MovementDetails <MvmntDtls>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

**MovementDetails <MvmntDtls>** contains the following **IntraPositionMovement8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2631 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2631 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C9, C10, C12, C13, C15 | 2631 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C5, C17 | 2632 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2634 |
| | **SettledQuantity** <*SttldQty*> | [0..1] | ± | | 2634 |
| | **PreviouslySettledQuantity** <*PrevslySttldQty*> | [0..1] | ± | | 2635 |
| | **RemainingToBeSettledQuantity** <*RmngToBeSttldQty*> | [0..1] | ± | | 2635 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2635 |
| | **EffectiveSettlementDate** <*FctvSttlmDt*> | [0..1] | ± | | 2636 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2636 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2636 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2636 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C25 | 2637 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C22 | 2637 |
| | **Reference** <*Ref*> | [1..1] | | | 2638 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2638 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2638 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2639 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2639 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2639 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2639 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2639 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2639 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2640 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2640 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C11 | 2640 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2641 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2641 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2641 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C24 | 2641 |

#### 74.4.3.4.10.1 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 74.4.3.4.10.2 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 74.4.3.4.10.3 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C9 "DescriptionPresenceRule", C10 "DescriptionUsageRule", C12 "ISINGuideline", C13 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 74.4.3.4.10.4 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C5 "AdditionalDetailsRule", C17 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes92" on page 2934 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2936 |
| | DayCountBasis <*DayCntBsis*> | [0..1] | ± | | 2936 |
| | RegistrationForm <*RegnForm*> | [0..1] | ± | | 2937 |
| | PaymentFrequency <*PmtFrqcy*> | [0..1] | ± | | 2937 |
| | PaymentStatus <*PmtSts*> | [0..1] | ± | | 2937 |
| | VariableRateChangeFrequency <*VarblRateChngFrqcy*> | [0..1] | ± | | 2937 |
| | ClassificationType <*ClssfctnTp*> | [0..1] | ± | | 2938 |
| | OptionStyle <*OptnStyle*> | [0..1] | ± | | 2938 |
| | OptionType <*OptnTp*> | [0..1] | ± | | 2938 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2938 |
| | CouponDate <*CpnDt*> | [0..1] | Date | | 2939 |
| | ExpiryDate <*XpryDt*> | [0..1] | Date | | 2939 |
| | FloatingRateFixingDate <*FltgRateFxgDt*> | [0..1] | Date | | 2939 |
| | MaturityDate <*MtrtyDt*> | [0..1] | Date | | 2939 |
| | IssueDate <*IsseDt*> | [0..1] | Date | | 2939 |
| | NextCallableDate <*NxtCllblDt*> | [0..1] | Date | | 2939 |
| | PutableDate <*PutblDt*> | [0..1] | Date | | 2940 |
| | DatedDate <*DtdDt*> | [0..1] | Date | | 2940 |
| | FirstPaymentDate <*FrstPmtDt*> | [0..1] | Date | | 2940 |
| | PreviousFactor <*PrvsFctr*> | [0..1] | Rate | | 2940 |
| | CurrentFactor <*CurFctr*> | [0..1] | Rate | | 2940 |
| | NextFactor <*NxtFctr*> | [0..1] | Rate | | 2940 |
| | InterestRate <*IntrstRate*> | [0..1] | Rate | | 2940 |
| | YieldToMaturityRate <*YldToMtrtyRate*> | [0..1] | Rate | | 2940 |
| | NextInterestRate <*NxtIntrstRate*> | [0..1] | Rate | | 2941 |
| | IndexRateBasis <*IndxRateBsis*> | [0..1] | Rate | | 2941 |
| | CouponAttachedNumber <*CpnAttchdNb*> | [0..1] | ± | | 2941 |
| | PoolNumber <*PoolNb*> | [0..1] | ± | | 2941 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2941 |
| | VariableRateIndicator <*VarblRateInd*> | [0..1] | Indicator | | 2942 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | CallableIndicator <*CllblInd*> | [0..1] | Indicator | | 2942 |
| | PutableIndicator <*PutblInd*> | [0..1] | Indicator | | 2942 |
| | MarketOrIndicativePrice <*MktOrIndctvPric*> | [0..1] | ± | | 2942 |
| | ExercisePrice <*ExrcPric*> | [0..1] | ± | | 2943 |
| | SubscriptionPrice <*SbcptPric*> | [0..1] | ± | | 2943 |
| | ConversionPrice <*ConvsPric*> | [0..1] | ± | | 2943 |
| | StrikePrice <*StrkPric*> | [0..1] | ± | | 2943 |
| | MinimumNominalQuantity <*MinNmnlQty*> | [0..1] | ± | | 2944 |
| | ContractSize <*CtrctSz*> | [0..1] | ± | | 2944 |
| | UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*> | [0..*] | ± | C3, C4, C5, C6, C7 | 2944 |
| | FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*> | [0..1] | Text | | 2945 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 74.4.3.4.10.5 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 74.4.3.4.10.6 SettledQuantity <SttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument effectively settled.

**SettledQuantity <SttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 74.4.3.4.10.7 PreviouslySettledQuantity <PrevslySttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument previously settled.

**PreviouslySettledQuantity <PrevslySttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 74.4.3.4.10.8 RemainingToBeSettledQuantity <RmngToBeSttldQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instrument remaining to be settled.

**RemainingToBeSettledQuantity <RmngToBeSttldQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 74.4.3.4.10.9 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are intended to be moved.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 74.4.3.4.10.10 EffectiveSettlementDate <FctvSttlmDt>

*Presence:* [0..1]

*Definition:* Date and time at which the securities are moved.

**EffectiveSettlementDate <FctvSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 74.4.3.4.10.11 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

#### 74.4.3.4.10.12 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "ISODateTime" on page 3320

#### 74.4.3.4.10.13 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C25 | 2637 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C22 | 2637 |
| | **Reference** <*Ref*> | [1..1] | | | 2638 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2638 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2638 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2639 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2639 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2639 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2639 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2639 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2639 |

### 74.4.3.4.10.13.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C25 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 74.4.3.4.10.13.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C22 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 74.4.3.4.10.13.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2638 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2638 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2639 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2639 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2639 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2639 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2639 |

##### 74.4.3.4.10.13.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

##### 74.4.3.4.10.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.10.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.10.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.10.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.10.13.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 74.4.3.4.10.13.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 3328

### 74.4.3.4.10.13.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

#### 74.4.3.4.10.14 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 74.4.3.4.10.15 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 74.4.3.4.10.16 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C11 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType56Choice" on page 2986 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2986 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2993 |

**Constraints**

- **EventTypeRule**

  The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

  The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

  The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

#### 74.4.3.4.10.17 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 74.4.3.4.10.18 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

*Datatype:* "ISODateTime" on page 3320

#### 74.4.3.4.10.19 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 3328

#### 74.4.3.4.10.20 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C24 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 75 semt.030.001.01 SecuritiesSettlementConditionsModificationRequestQueryV01

## 75.1 MessageDefinition Functionality

The SecuritiesSettlementConditionsModificationRequestQuery message is sent from an account owner/ requestor to a settlement infrastructure to query for the status of settlement or intra-position movement modification instruction(s) based on a set of search criteria or business attributes.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The SecuritiesSettlementConditionsModificationRequestQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

   Defines the intra-position movement modification query criteria.

B. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 75.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesSttlmCondsModReqQry>* | [1..1] | | | |
| | | | | | |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 2644 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2645 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2646 |
| | **ModificationRequestIdentification** <*ModReqId*> | [0..*] | Text | | 2646 |
| | **InstructionQueryType** <*InstrQryTp*> | [1..1] | CodeSet | | 2646 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2647 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2647 |
| | **AccountOwner** <*AcctOwnr*> | [0..*] | ± | | 2647 |
| | **MessageOoriginator** <*MsgOrgtr*> | [0..*] | ± | | 2648 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2648 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2648 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2649 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2649 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2649 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2649 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2649 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2649 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2650 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2650 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2650 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2651 |

# 75.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 75.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 75.4.1 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the intra-position movement modification query criteria.

**QueryDefinition <QryDef>** contains the following **SecuritiesModificationQueryDefinition1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2645 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2646 |
| | **ModificationRequestIdentification** <*ModReqId*> | [0..*] | Text | | 2646 |
| | **InstructionQueryType** <*InstrQryTp*> | [1..1] | CodeSet | | 2646 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2647 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2647 |
| | **AccountOwner** <*AcctOwnr*> | [0..*] | ± | | 2647 |
| | **MessageOoriginator** <*MsgOrgtr*> | [0..*] | ± | | 2648 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2648 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2648 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2649 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2649 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2649 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2649 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2649 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2649 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2650 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2650 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2650 |

### 75.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 75.4.1.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to extract the intra-position movement instruction information.

**SearchCriteria <SchCrit>** contains the following **SecuritiesModificationQueryCriteria1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ModificationRequestIdentification** <*ModReqId*> | [0..*] | Text | | 2646 |
| | **InstructionQueryType** <*InstrQryTp*> | [1..1] | CodeSet | | 2646 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | ± | | 2647 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2647 |
| | **AccountOwner** <*AcctOwnr*> | [0..*] | ± | | 2647 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2648 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2648 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2648 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2649 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2649 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2649 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2649 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2649 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2649 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2650 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2650 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2650 |

#### 75.4.1.2.1 ModificationRequestIdentification <ModReqId>

*Presence:* [0..*]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 75.4.1.2.2 InstructionQueryType <InstrQryTp>

*Presence:* [1..1]

*Definition:* Type of underlying transaction to be modified, such as an settlement instruction or an intra-position movement.

*Datatype:* "InstructionQueryType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| SETT | SettlementInstruction | Query is performed on settlement transactions. |
| IPOS | IntraPositionMovement | Query is performed on intra-position movements. |
| BOTH | SettlementAndIntraPosition | Query is performed on both settlement transactions and intra-position movements. |

### 75.4.1.2.3 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides the status of settlement of a transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ModificationProcessingStatus9Choice" on page 3175 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3175 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3175 |

### 75.4.1.2.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..*]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 75.4.1.2.5 AccountOwner <AcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 75.4.1.2.6 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 75.4.1.2.7 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

**CreationDateTime <CreDtTm>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2648 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2649 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2649 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2649 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2649 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2649 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2649 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2650 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2650 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2650 |

##### 75.4.1.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2649 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2649 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2649 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2649 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2649 |

#### 75.4.1.2.7.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 75.4.1.2.7.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 75.4.1.2.7.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 75.4.1.2.7.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 75.4.1.2.7.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 75.4.1.2.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2650 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2650 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2650 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2650 |

#### 75.4.1.2.7.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 75.4.1.2.7.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 75.4.1.2.7.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 75.4.1.2.7.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 75.4.1.2.7.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

## 75.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 76 semt.031.001.01 SecuritiesSettlementConditionsModificationRequestReportV01

## 76.1 MessageDefinition Functionality

The SecuritiesSettlementConditionsModificationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of the settlement or intra-position movement modification request(s), as defined within the query.

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").

Outline

The SecuritiesSettlementConditionsModificationRequestReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Pagination

   Pagination of the message.

B. ReportGeneralDetails

   General characteristics related to the report information.

C. Modifications

   Report on the condition modifications requests.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 76.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesSttlmCondsModReqRpt*> | [1..1] | | C4, C5 | |
| | | | | | |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2658 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C24 | 2658 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 2659 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2659 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2660 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 2660 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2660 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 2660 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2660 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 2661 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2661 |
| | **Modifications** <*Mods*> | [0..*] | | C1, C22, C25 | 2661 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2664 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2664 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2665 |
| | **Modification** <*Mod*> | [1..*] | | | 2665 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2668 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2668 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2668 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 2669 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2669 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C15, C17, C26 | 2669 |
| | **Reference** <*Ref*> | [1..1] | | C23 | 2671 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2672 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2672 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2672 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2672 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2672 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2673 |
| | **TradeIdentification** <*TradId*> | [0..1] | Text | | 2673 |
| | **RestrictionReference** <*RstrctnRef*> | [0..*] | ± | | 2673 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2673 |
| | **RetainIndicator** <*RtnInd*> | [0..1] | Indicator | | 2673 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 2673 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2674 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 2674 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2674 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2675 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2675 |
| | **MatchingDenial** <*MtchgDnl*> | [0..1] | ± | | 2675 |
| | **UnilateralSplit** <*UnltrlSplt*> | [0..1] | ± | | 2675 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2676 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C29 | 2676 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C27 | 2677 |
| | **Reference** <*Ref*> | [1..1] | | | 2677 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2678 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2678 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2678 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2678 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2678 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2679 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2679 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2679 |
| | **Underlying** <*Undrlyg*> | [0..1] | | | 2679 |
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2680 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2681 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2682 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2682 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2682 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2683 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2683 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2683 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2683 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2684 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2685 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2685 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2686 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2686 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2686 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2687 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C28 | 2688 |

# 76.3 Constraints

### C1 AccountOwnerRule

AccountOwner must be present or Modification(*)/AccountOwner must be present, but not both.

### C2 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C3 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C4 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Modifications must be absent.

*This constraint is defined at the MessageDefinition level.*

**C5 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Modifications must be present.

*This constraint is defined at the MessageDefinition level.*

**C6 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C8 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C9 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C11 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C14 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C15 ModificationRequestPresenceRule**

At least one securities settlement conditions modification request type must be present.

**C16 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C17 OtherProcessingRule**

If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

**C18 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C19 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C20 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C21 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C22 ProcessingStatusRule**

ProcessingStatus must be present or Modification(*)/ProcessingStatus must be present, but not both.

**C23 ReferencePresenceRule**

At least one reference must be present.

**C24 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C25 SafekeepingAccountRule**

SafekeepingAccount must be present or Modification(*)/SafekeepingAccount must be present, but not both.

**C26 SettlementConditionModificationApplicabilityRule**

All settlement condition modification request types do not apply to all account servicers.

**C27 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C28 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C29 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/ instructions/notifications.

# 76.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 76.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 76.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C24 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **SecuritiesTransactionReport5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 2659 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2659 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2660 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 2660 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2660 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 2660 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2660 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 2661 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2661 |

**Constraints**

- **ReportNumberRule**

  If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 76.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 76.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the settlement and intra-position query message sent to request this report.

*Datatype:* "Max35Text" on page 3328

### 76.4.2.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 3328

### 76.4.2.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 76.4.2.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 76.4.2.6 QueryType <QryTp>

*Presence:* [0..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 76.4.2.7 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

#### 76.4.2.8 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

#### 76.4.2.9 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 76.4.3 Modifications <Mods>

*Presence:* [0..*]

*Definition:* Report on the condition modifications requests.

*Impacted by:* C1 "AccountOwnerRule", C22 "ProcessingStatusRule", C25 "SafekeepingAccountRule"

**Modifications <Mods>** contains the following **SecuritiesModification2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2664 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2664 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2665 |
| | **Modification** <*Mod*> | [1..*] | | | 2665 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2668 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2668 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2668 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 2669 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2669 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C15, C17, C26 | 2669 |
| | **Reference** <*Ref*> | [1..1] | | C23 | 2671 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2672 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2672 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2672 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2672 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2673 |
| | **TradeIdentification** <*TradId*> | [0..1] | Text | | 2673 |
| | **RestrictionReference** <*RstrctnRef*> | [0..*] | ± | | 2673 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2673 |
| | **RetainIndicator** <*RtnInd*> | [0..1] | Indicator | | 2673 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 2673 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2674 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 2674 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2674 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2675 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2675 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MatchingDenial** <*MtchgDnl*> | [0..1] | ± | | 2675 |
| | **UnilateralSplit** <*UnltrlSplt*> | [0..1] | ± | | 2675 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2676 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C29 | 2676 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C27 | 2677 |
| | **Reference** <*Ref*> | [1..1] | | | 2677 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2678 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2678 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2678 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2678 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2678 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2679 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2679 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2679 |
| | **Underlying** <*Undrlyg*> | [0..1] | | | 2679 |
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2680 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2681 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2682 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2682 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2682 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2683 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2683 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2683 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2683 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2684 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2685 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2685 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2686 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2686 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2686 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2687 |

**Constraints**

- **AccountOwnerRule**

  AccountOwner must be present or Modification(*)/AccountOwner must be present, but not both.

- **ProcessingStatusRule**

  ProcessingStatus must be present or Modification(*)/ProcessingStatus must be present, but not both.

- **SafekeepingAccountRule**

  SafekeepingAccount must be present or Modification(*)/SafekeepingAccount must be present, but not both.

### 76.4.3.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 76.4.3.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 76.4.3.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 3152 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3152 |
| Or | Pending <*Pdg*> | [1..1] | ± | | 3153 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3153 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3153 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3154 |
| Or | Completed <*Cmpltd*> | [1..1] | ± | C6 | 3154 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3155 |

### 76.4.3.4 Modification <Mod>

*Presence:* [1..*]

*Definition:* Identifies the individual transaction.

**Modification <Mod>** contains the following **SecuritiesModificationTransaction2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2668 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2668 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2668 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 2669 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2669 |
| | **RequestDetails** <*ReqDtls*> | [0..1] | | C15, C17, C26 | 2669 |
| | **Reference** <*Ref*> | [1..1] | | C23 | 2671 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2672 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2672 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2672 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2672 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2673 |
| | **TradeIdentification** <*TradId*> | [0..1] | Text | | 2673 |
| | **RestrictionReference** <*RstrctnRef*> | [0..*] | ± | | 2673 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2673 |
| | **RetainIndicator** <*RtnInd*> | [0..1] | Indicator | | 2673 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 2673 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2674 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 2674 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2674 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2675 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2675 |
| | **MatchingDenial** <*MtchgDnl*> | [0..1] | ± | | 2675 |
| | **UnilateralSplit** <*UnltrlSplt*> | [0..1] | ± | | 2675 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2676 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C29 | 2676 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C27 | 2677 |
| | **Reference** <*Ref*> | [1..1] | | | 2677 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2678 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2678 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2678 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2678 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2678 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2679 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2679 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2679 |
| | **Underlying** <*Undrlyg*> | [0..1] | | | 2679 |
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2680 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2681 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2682 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2682 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2682 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2683 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2683 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2683 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2683 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2684 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2685 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2685 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2686 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2686 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2686 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2687 |

#### 76.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 76.4.3.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 76.4.3.4.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus71Choice" on page 3152 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3152 |
| Or | Pending <*Pdg*> | [1..1] | ± | | 3153 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3153 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3153 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3154 |
| Or | Completed <*Cmpltd*> | [1..1] | ± | C6 | 3154 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3155 |

#### 76.4.3.4.4 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the modification request.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.5 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

#### 76.4.3.4.6 RequestDetails <ReqDtls>

*Presence:* [0..1]

*Definition:* Details of the request providing the changes and references of the instruction for which the modification is requested.

*Impacted by:* C15 "ModificationRequestPresenceRule", C17 "OtherProcessingRule", C26 "SettlementConditionModificationApplicabilityRule"

**RequestDetails <ReqDtls>** contains the following **RequestDetails33** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | | C23 | 2671 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2672 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2672 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2672 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2672 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2673 |
| | **TradeIdentification** <*TradId*> | [0..1] | Text | | 2673 |
| | **RestrictionReference** <*RstrctnRef*> | [0..*] | ± | | 2673 |
| | **AutomaticBorrowing** <*AutomtcBrrwg*> | [0..1] | ± | | 2673 |
| | **RetainIndicator** <*RtnInd*> | [0..1] | Indicator | | 2673 |
| | **Linkage** <*Lkg*> | [0..1] | ± | | 2673 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2674 |
| | **OtherProcessing** <*OthrPrcg*> | [0..*] | ± | | 2674 |
| | **PartialSettlementIndicator** <*PrtlSttlmInd*> | [0..1] | CodeSet | | 2674 |
| | **SecuritiesRTGS** <*SctiesRTGS*> | [0..1] | ± | | 2675 |
| | **HoldIndicator** <*HldInd*> | [0..1] | ± | | 2675 |
| | **MatchingDenial** <*MtchgDnl*> | [0..1] | ± | | 2675 |
| | **UnilateralSplit** <*UnltrlSplt*> | [0..1] | ± | | 2675 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2676 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C29 | 2676 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C27 | 2677 |
| | **Reference** <*Ref*> | [1..1] | | | 2677 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2678 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2678 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2678 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2678 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2678 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2679 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2679 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2679 |

**Constraints**

- **ModificationRequestPresenceRule**

  At least one securities settlement conditions modification request type must be present.

- **OtherProcessingRule**

  If OtherProcessing is used, then its usage must be pre-agreed between the sender and receiver.

- **SettlementConditionModificationApplicabilityRule**

  All settlement condition modification request types do not apply to all account servicers.

#### 76.4.3.4.6.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* References of the transaction for which the securities settlement condition modification is requested.

*Impacted by:* C23 "ReferencePresenceRule"

**Reference <Ref>** contains the following **References32** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2672 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2672 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2672 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2672 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2672 |
| | **CommonIdentification** <*CmonId*> | [0..1] | Text | | 2673 |
| | **TradeIdentification** <*TradId*> | [0..1] | Text | | 2673 |

**Constraints**

- **ReferencePresenceRule**

  At least one reference must be present.

```
On Condition
    /AccountOwnerTransactionIdentification is absent
 And    /AccountServicerTransactionIdentification is absent
 And    /MarketInfrastructureTransactionIdentification is absent
 And    /ProcessorTransactionIdentification is absent
 And    /PoolIdentification is absent
Following Must be True
    /CommonIdentification Must be present
 Or    /TradeIdentification Must be present
 Or    /CounterpartyMarketInfrastructureTransactionIdentification Must be present
```

#### 76.4.3.4.6.1.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.5 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.6 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.7 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.1.8 TradeIdentification <TradId>

*Presence:* [0..1]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max52Text" on page 3329

### 76.4.3.4.6.2 RestrictionReference <RstrctnRef>

*Presence:* [0..*]

*Definition:* Restriction references applied on the transaction for which the securities settlement condition modification is requested.

**RestrictionReference <RstrctnRef>** contains the following elements (see "RestrictionIdentification1" on page 3024 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | CodeSet | | 3024 |
| | Identification <*Id*> | [1..1] | Text | | 3024 |

### 76.4.3.4.6.3 AutomaticBorrowing <AutomtcBrrwg>

*Presence:* [0..1]

*Definition:* Condition for automatic borrowing.

**AutomaticBorrowing <AutomtcBrrwg>** contains one of the following elements (see "AutomaticBorrowing7Choice" on page 3029 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3029 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

### 76.4.3.4.6.4 RetainIndicator <RtnInd>

*Presence:* [0..1]

*Definition:* Specifies whether the instruction due to expire is confirmed for settlement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 76.4.3.4.6.5 Linkage <Lkg>

*Presence:* [0..1]

*Definition:* Specifies the type of linkage requested.

**Linkage <Lkg>** contains one of the following elements (see "LinkageType3Choice" on page 3056 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3056 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3057 |

#### 76.4.3.4.6.6 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

#### 76.4.3.4.6.7 OtherProcessing <OthrPrcg>

*Presence:* [0..*]

*Definition:* Specifies another type of processing change request.

**OtherProcessing <OthrPrcg>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 76.4.3.4.6.8 PartialSettlementIndicator <PrtlSttlmInd>

*Presence:* [0..1]

*Definition:* Specifies whether partial settlement is allowed.

*Datatype:* "SettlementTransactionCondition5Code" on page 3302

| CodeName | Name | Definition |
|---|---|---|
| PART | PartialAllowed | Partial settlement is allowed. |
| NPAR | PartialNotAllowed | Partial settlement is not allowed. |
| PARC | PartialSettlementCashThresholdAllowed | Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data). |

| CodeName | Name | Definition |
|---|---|---|
| PARQ | PartialSettlementQuantityThresholdAllowed | Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data). |

#### 76.4.3.4.6.9 SecuritiesRTGS <SctiesRTGS>

*Presence:* [0..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

**SecuritiesRTGS <SctiesRTGS>** contains one of the following elements (see "SecuritiesRTGS4Choice" on page 2997 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2997 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2997 |

#### 76.4.3.4.6.10 HoldIndicator <HldInd>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

**HoldIndicator <HldInd>** contains the following elements (see "HoldIndicator6" on page 3025 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Indicator <*Ind*> | [1..1] | Indicator | | 3025 |
| | Reason <*Rsn*> | [0..*] | ± | | 3026 |

#### 76.4.3.4.6.11 MatchingDenial <MtchgDnl>

*Presence:* [0..1]

*Definition:* Specifies the matching processing change requested.

**MatchingDenial <MtchgDnl>** contains one of the following elements (see "MatchingDenied3Choice" on page 3161 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3161 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3162 |

#### 76.4.3.4.6.12 UnilateralSplit <UnltrlSplt>

*Presence:* [0..1]

*Definition:* Specifies that the transaction is requested to be unilaterally split.

**UnilateralSplit <UnltrlSplt>** contains one of the following elements (see "UnilateralSplit3Choice" on page 3021 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3021 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3021 |

#### 76.4.3.4.6.13 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Information regarding the linkage requested.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C29 | 2676 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C27 | 2677 |
| | **Reference** <*Ref*> | [1..1] | | | 2677 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2678 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2678 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2678 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2678 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2678 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2679 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2679 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2679 |

##### 76.4.3.4.6.13.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C29 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 76.4.3.4.6.13.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C27 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 76.4.3.4.6.13.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2678 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2678 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2678 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2678 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2678 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2679 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2679 |

#### 76.4.3.4.6.13.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 3328

#### 76.4.3.4.6.13.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

### 76.4.3.4.7 Underlying <Undrlyg>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

**Underlying <Undrlyg>** contains one of the following **SettlementOrIntraPosition3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2680 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2681 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2682 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2682 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2682 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2683 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2683 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2683 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2683 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2684 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2685 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2685 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2686 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2686 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2686 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2687 |

#### 76.4.3.4.7.1 IntraPositionMovement <IntraPosMvmnt>

*Presence:* [1..1]

*Definition:* Specifies the requested intra-position movement details.

**IntraPositionMovement <IntraPosMvmnt>** contains the following **IntraPosition6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2681 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2682 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2682 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2682 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2683 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2683 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2683 |

#### 76.4.3.4.7.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C16 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 76.4.3.4.7.1.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 76.4.3.4.7.1.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 76.4.3.4.7.1.4 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 76.4.3.4.7.1.5 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 76.4.3.4.7.1.6 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 76.4.3.4.7.1.7 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 76.4.3.4.7.2 SettlementTransaction <SttlmTx>

*Presence:* [1..1]

*Definition:* Specifies the requested settlement transaction details.

**SettlementTransaction <SttlmTx>** contains the following **TransactionDetails126** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C16 | 2684 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2685 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2685 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2686 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2686 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2686 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C18, C19, C20, C21 | 2687 |

#### 76.4.3.4.7.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C16 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
```

```
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 76.4.3.4.7.2.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "Quantity6Choice" on page 2954 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2954 |
| Or} | OriginalAndCurrentFace <*OrgnlAndCurFace*> | [1..1] | ± | | 2954 |

#### 76.4.3.4.7.2.3 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection51" on page 2837 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2838 |
| | CreditDebitIndicator <*CdtDbtInd*> | [1..1] | CodeSet | | 2838 |
| | OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*> | [0..1] | Amount | C1, C5 | 2838 |

#### 76.4.3.4.7.2.4 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "TradeDate8Choice" on page 2910 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2910 |
| Or} | DateCode <*DtCd*> | [1..1] | | | 2910 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2910 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

#### 76.4.3.4.7.2.5 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "SettlementDate17Choice" on page 2912 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2912 |
| Or} | DateCode <*DtCd*> | [1..1] | ± | | 2912 |

#### 76.4.3.4.7.2.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

#### 76.4.3.4.7.2.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C18 "Party2PresenceRule", C19 "Party3PresenceRule", C20 "Party4PresenceRule", C21 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

## 76.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C28 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 77 semt.032.001.01 SecuritiesTransactionCancellationRequestQueryV01

## 77.1 MessageDefinition Functionality

The SecuritiesTransactionCancellationRequestQuery message is sent from an account owner/ requestor to a settlement infrastructure to query for the status of settlement or intra-position movement cancellation instruction(s) based on a set of search criteria or business attributes.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The SecuritiesTransactionCancellationRequestQueryV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. QueryDefinition

   Defines the intra-position movement cancellation query criteria.

B. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 77.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesTxCxlReqQry>* | [1..1] | | | |
| | | | | | |
| | **QueryDefinition** <*QryDef*> | [1..1] | | | 2691 |
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2692 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2693 |
| | **CancellationRequestIdentification** <*CxlReqId*> | [0..*] | Text | | 2693 |
| | **InstructionQueryType** <*InstrQryTp*> | [1..1] | CodeSet | | 2694 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | | | 2694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2694 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2695 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2695 |
| | **AccountOwner** <*AcctOwnr*> | [0..*] | ± | | 2695 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2695 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2696 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2696 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2697 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2697 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2697 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2697 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2697 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2697 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2698 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2698 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2698 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C3 | 2699 |

# 77.3 Constraints

**C1 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C2 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C3 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 77.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 77.4.1 QueryDefinition <QryDef>

*Presence:* [1..1]

*Definition:* Defines the intra-position movement cancellation query criteria.

**QueryDefinition <QryDef>** contains the following **SecuritiesCancellationQueryDefinition1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QueryType** <*QryTp*> | [1..1] | CodeSet | | 2692 |
| | **SearchCriteria** <*SchCrit*> | [1..1] | | | 2693 |
| | **CancellationRequestIdentification** <*CxlReqId*> | [0..*] | Text | | 2693 |
| | **InstructionQueryType** <*InstrQryTp*> | [1..1] | CodeSet | | 2694 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | | | 2694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2694 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2695 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2695 |
| | **AccountOwner** <*AcctOwnr*> | [0..*] | ± | | 2695 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2695 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2696 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2696 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2697 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2697 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2697 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2697 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2697 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2697 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2698 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2698 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2698 |

### 77.4.1.1 QueryType <QryTp>

*Presence:* [1..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |

| CodeName | Name | Definition |
|---|---|---|
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 77.4.1.2 SearchCriteria <SchCrit>

*Presence:* [1..1]

*Definition:* Defines the criteria to extract the cancellation instructions for intra-position movements or settlement instructions information.

**SearchCriteria <SchCrit>** contains the following **SecuritiesCancellationQueryCriteria1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CancellationRequestIdentification** <*CxlReqId*> | [0..*] | Text | | 2693 |
| | **InstructionQueryType** <*InstrQryTp*> | [1..1] | CodeSet | | 2694 |
| | **ProcessingStatus** <*PrcgSts*> | [0..*] | | | 2694 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2694 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2695 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..*] | ± | | 2695 |
| | **AccountOwner** <*AcctOwnr*> | [0..*] | ± | | 2695 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..*] | ± | | 2695 |
| | **CreationDateTime** <*CreDtTm*> | [0..1] | | | 2696 |
| {Or | **Date** <*Dt*> | [1..1] | | | 2696 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2697 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2697 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2697 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2697 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2697 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2697 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2698 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2698 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2698 |

#### 77.4.1.2.1 CancellationRequestIdentification <CxlReqId>

*Presence:* [0..*]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 77.4.1.2.2 InstructionQueryType <InstrQryTp>

*Presence:* [1..1]

*Definition:* Type of underlying transaction to be cancelled, such as an settlement instruction or an intra-position movement.

*Datatype:* "InstructionQueryType1Code" on page 3256

| CodeName | Name | Definition |
|---|---|---|
| SETT | SettlementInstruction | Query is performed on settlement transactions. |
| IPOS | IntraPositionMovement | Query is performed on intra-position movements. |
| BOTH | SettlementAndIntraPosition | Query is performed on both settlement transactions and intra-position movements. |

#### 77.4.1.2.3 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides the status of settlement of a transaction.

**ProcessingStatus <PrcgSts>** contains one of the following **CancellationProcessingStatus9Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2694 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2695 |

##### 77.4.1.2.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of a cancellation request.

*Datatype:* "CancellationProcessingStatus3Code" on page 3219

| CodeName | Name | Definition |
|---|---|---|
| CANP | PendingCancellation | Cancellation is pending. It is not known at this time whether cancellation can be affected. |
| REJT | Rejected | Cancellation has been rejected for further processing. |
| REPR | InRepair | Cancellation request is in repair. |
| PACK | Accepted | Cancellation request has been acknowledged for further processing by the account servicer. |
| DEND | Denied | Cancellation will not be executed. |
| CAND | CancellationCompleted | Cancellation has been completed. |

#### 77.4.1.2.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of a cancellation request.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 77.4.1.2.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..*]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 77.4.1.2.5 AccountOwner <AcctOwnr>

*Presence:* [0..*]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 77.4.1.2.6 MessageOriginator <MsgOrgtr>

*Presence:* [0..*]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 77.4.1.2.7 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Specifies the creation date/time of the settlement instruction or the intra-position movement.

**CreationDateTime <CreDtTm>** contains one of the following **DateAndDateTimeSearch5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Date** <*Dt*> | [1..1] | | | 2696 |
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2697 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2697 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2697 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2697 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2697 |
| Or} | **DateTime** <*DtTm*> | [1..1] | | | 2697 |
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2698 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2698 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2698 |

#### 77.4.1.2.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

**Date <Dt>** contains one of the following **DatePeriodSearch1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDate** <*FrDt*> | [1..1] | Date | | 2697 |
| Or | **ToDate** <*ToDt*> | [1..1] | Date | | 2697 |
| Or | **FromToDate** <*FrToDt*> | [1..1] | ± | | 2697 |
| Or | **EqualDate** <*EQDt*> | [1..1] | Date | | 2697 |
| Or} | **NotEqualDate** <*NEQDt*> | [1..1] | Date | | 2697 |

#### 77.4.1.2.7.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 77.4.1.2.7.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

#### 77.4.1.2.7.1.3 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDate <FrToDt>** contains the following elements (see "DatePeriod2" on page 2908 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 77.4.1.2.7.1.4 EqualDate <EQDt>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODate" on page 3319

#### 77.4.1.2.7.1.5 NotEqualDate <NEQDt>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODate" on page 3319

### 77.4.1.2.7.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

**DateTime <DtTm>** contains one of the following **DateTimeSearch2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **FromDateTime** <*FrDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **ToDateTime** <*ToDtTm*> | [1..1] | DateTime | | 2698 |
| Or | **FromToDateTime** <*FrToDtTm*> | [1..1] | ± | | 2698 |
| Or | **EqualDateTime** <*EQDtTm*> | [1..1] | DateTime | | 2698 |
| Or} | **NotEqualDateTime** <*NEQDtTm*> | [1..1] | DateTime | | 2698 |

#### 77.4.1.2.7.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 77.4.1.2.7.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODateTime" on page 3320

#### 77.4.1.2.7.2.3 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Particular time span specified between a start date and an end date.

**FromToDateTime <FrToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 77.4.1.2.7.2.4 EqualDateTime <EQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to match.

*Datatype:* "ISODateTime" on page 3320

#### 77.4.1.2.7.2.5 NotEqualDateTime <NEQDtTm>

*Presence:* [1..1]

*Definition:* Specified date to be excluded from the search.

*Datatype:* "ISODateTime" on page 3320

## 77.4.2 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 78 semt.033.001.01 SecuritiesTransactionCancellationRequestReportV01

## 78.1 MessageDefinition Functionality

The SecuritiesTransactionCancellationRequestReport message is sent from a settlement infrastructure to an account owner/requestor to provide full details or current status values of settlement or the intra-position movement cancellation request(s), as defined within the query.

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message for information (the sub-function of the message is "Copy Duplicate").

Outline

The SecuritiesTransactionCancellationRequestReportV01 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. Pagination

   Pagination of the message.

B. ReportGeneralDetails

   General characteristics related to the report information.

C. Cancellations

   Report on the transaction cancellation requests.

D. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 78.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesTxCxlReqRpt*> | [1..1] | | C4, C5 | |
| | | | | | |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2704 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C21 | 2705 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 2705 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2706 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2706 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 2706 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2706 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 2706 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2707 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 2707 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2707 |
| | **Cancellations** <*Cxls*> | [0..*] | | C1, C20, C22 | 2707 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2709 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2709 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2710 |
| | **Cancellation** <*Cxl*> | [1..*] | | | 2710 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2712 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2712 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2712 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 2713 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2713 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 2713 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2713 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2714 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2714 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2714 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Underlying** <*Undrlyg*> | [0..1] | | | 2714 |
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2715 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2716 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2717 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2717 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2717 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2718 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2718 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2718 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2718 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2719 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2720 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2720 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2721 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2721 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2721 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2722 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C23 | 2723 |

# 78.3 Constraints

### C1 AccountOwnerRule

AccountOwner must be present or Cancellation(*)/AccountOwner must be present, but not both.

### C2 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with

the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C3 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C4 ActivityIndicatorNoRule**

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Cancellations must be absent.

*This constraint is defined at the MessageDefinition level.*

**C5 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Cancellations must be present.

*This constraint is defined at the MessageDefinition level.*

**C6 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C7 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C8 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C9 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C10 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C11 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C14 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C15 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C16 Party2PresenceRule**

If Party2 is present, then Party1 must be present.

**C17 Party3PresenceRule**

If Party3 is present, then Party2 must be present.

**C18 Party4PresenceRule**

If Party4 is present, then Party3 must be present.

**C19 Party5PresenceRule**

If Party5 is present, then Party4 must be present.

**C20 ProcessingStatusRule**

ProcessingStatus must be present or Cancellation(*)/ProcessingStatus must be present, but not both.

**C21 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C22 SafekeepingAccountRule**

SafekeepingAccount must be present or Cancellation(*)/SafekeepingAccount must be present, but not both.

**C23 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 78.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 78.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 78.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C21 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **SecuritiesTransactionReport5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 2705 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2706 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2706 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 2706 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2706 |
| | **QueryType** <*QryTp*> | [0..1] | CodeSet | | 2706 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2707 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 2707 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2707 |

**Constraints**

- **ReportNumberRule**

  If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 78.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 78.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the settlement and intra-position query message sent to request this report.

*Datatype:* "Max35Text" on page 3328

### 78.4.2.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 3328

### 78.4.2.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 78.4.2.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 78.4.2.6 QueryType <QryTp>

*Presence:* [0..1]

*Definition:* Defines the type of query.

*Datatype:* "MovementResponseType1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 78.4.2.7 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 78.4.2.8 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 78.4.2.9 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 78.4.3 Cancellations <Cxls>

*Presence:* [0..*]

*Definition:* Report on the transaction cancellation requests.

*Impacted by:* C1 "AccountOwnerRule", C20 "ProcessingStatusRule", C22 "SafekeepingAccountRule"

**Cancellations <CxlS>** contains the following **SecuritiesCancellation2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2709 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2709 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2710 |
| | **Cancellation** <*Cxl*> | [1..*] | | | 2710 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2712 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2712 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2712 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 2713 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2713 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 2713 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2713 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2714 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2714 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2714 |
| | **Underlying** <*Undrlyg*> | [0..1] | | | 2714 |
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2715 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2716 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2717 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2717 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2717 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2718 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2718 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2718 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2718 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2719 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2720 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2720 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2721 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2721 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2721 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2722 |

**Constraints**

- **AccountOwnerRule**

  AccountOwner must be present or Cancellation(*)/AccountOwner must be present, but not both.

- **ProcessingStatusRule**

  ProcessingStatus must be present or Cancellation(*)/ProcessingStatus must be present, but not both.

- **SafekeepingAccountRule**

  SafekeepingAccount must be present or Cancellation(*)/SafekeepingAccount must be present, but not both.

### 78.4.3.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 78.4.3.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 78.4.3.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 3185 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PendingCancellation <*PdgCxl*> | [1..1] | ± | | 3185 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3185 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3186 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3186 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 3187 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3187 |
| Or} | Cancelled <*Canc*> | [1..1] | ± | | 3187 |

### 78.4.3.4 Cancellation <Cxl>

*Presence:* [1..*]

*Definition:* Identifies the individual transaction.

**Cancellation <CxlI>** contains the following **SecuritiesCancellationTransaction2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2712 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2712 |
| | **ProcessingStatus** <*PrcgSts*> | [0..1] | ± | | 2712 |
| | **RequestReference** <*ReqRef*> | [1..1] | Text | | 2713 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2713 |
| | **TransactionIdentification** <*TxId*> | [0..1] | | | 2713 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2713 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2714 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2714 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2714 |
| | **Underlying** <*Undrlyg*> | [0..1] | | | 2714 |
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2715 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2716 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2717 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2717 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2717 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2718 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2718 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2718 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2718 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2719 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2720 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2720 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2721 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2721 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2721 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2722 |

#### 78.4.3.4.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

#### 78.4.3.4.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 78.4.3.4.3 ProcessingStatus <PrcgSts>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus69Choice" on page 3185 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PendingCancellation <*PdgCxl*> | [1..1] | ± | | 3185 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3185 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3186 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3186 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 3187 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3187 |
| Or} | Cancelled <*Canc*> | [1..1] | ± | | 3187 |

### 78.4.3.4.4 RequestReference <ReqRef>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the cancellation request.

*Datatype:* "Max35Text" on page 3328

### 78.4.3.4.5 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

### 78.4.3.4.6 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* References of the transaction for which the intra-position modification is requested.

**TransactionIdentification <TxId>** contains the following **References33** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [0..1] | Text | | 2713 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2714 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **CounterpartyMarketInfrastructureTransactionIdentification** <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2714 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2714 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2714 |

#### 78.4.3.4.6.1 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 78.4.3.4.6.2 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 78.4.3.4.6.3 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 78.4.3.4.6.4 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 78.4.3.4.6.5 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 3328

#### 78.4.3.4.6.6 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

### 78.4.3.4.7 Underlying <Undrlyg>

*Presence:* [0..1]

*Definition:* Identifies additional details of the transaction.

**Underlying <Undrlyg>** contains one of the following **SettlementOrIntraPosition3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **IntraPositionMovement** <*IntraPosMvmnt*> | [1..1] | | | 2715 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2716 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2717 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2717 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2717 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2718 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2718 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2718 |
| Or} | **SettlementTransaction** <*SttlmTx*> | [1..1] | | | 2718 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2719 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2720 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2720 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2721 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2721 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2721 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2722 |

#### 78.4.3.4.7.1 IntraPositionMovement <IntraPosMvmnt>

*Presence:* [1..1]

*Definition:* Specifies the requested intra-position movement details.

**IntraPositionMovement <IntraPosMvmnt>** contains the following **IntraPosition6** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2716 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2717 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2717 |
| | **BalanceFrom** <*BalFr*> | [0..1] | ± | | 2717 |
| | **BalanceTo** <*BalTo*> | [0..1] | ± | | 2718 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2718 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2718 |

#### 78.4.3.4.7.1.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 78.4.3.4.7.1.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 78.4.3.4.7.1.3 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be moved.

**SettlementDate <SttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 78.4.3.4.7.1.4 BalanceFrom <BalFr>

*Presence:* [0..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 78.4.3.4.7.1.5 BalanceTo <BalTo>

*Presence:* [0..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 78.4.3.4.7.1.6 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 78.4.3.4.7.1.7 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 78.4.3.4.7.2 SettlementTransaction <SttlmTx>

*Presence:* [1..1]

*Definition:* Specifies the requested settlement transaction details.

**SettlementTransaction <SttlmTx>** contains the following **TransactionDetails126** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C11, C12, C13, C14, C15 | 2719 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2720 |
| | **SettlementAmount** <*SttlmAmt*> | [0..1] | ± | | 2720 |
| | **TradeDate** <*TradDt*> | [0..1] | ± | | 2721 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2721 |
| | **DeliveringSettlementParties** <*DlvrgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2721 |
| | **ReceivingSettlementParties** <*RcvgSttlmPties*> | [0..1] | ± | C16, C17, C18, C19 | 2722 |

#### 78.4.3.4.7.2.1 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C13 "ISINGuideline", C14 "ISINPresenceRule", C15 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
```

```
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 78.4.3.4.7.2.2 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "Quantity6Choice" on page 2954 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2954 |
| Or} | OriginalAndCurrentFace <*OrgnlAndCurFace*> | [1..1] | ± | | 2954 |

#### 78.4.3.4.7.2.3 SettlementAmount <SttlmAmt>

*Presence:* [0..1]

*Definition:* Total amount of money to be paid or received in exchange for the securities.

**SettlementAmount <SttlmAmt>** contains the following elements (see "AmountAndDirection51" on page 2837 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2838 |
| | CreditDebitIndicator <*CdtDbtInd*> | [1..1] | CodeSet | | 2838 |
| | OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*> | [0..1] | Amount | C1, C5 | 2838 |

#### 78.4.3.4.7.2.4 TradeDate <TradDt>

*Presence:* [0..1]

*Definition:* Specifies the date/time on which the trade was executed.

**TradeDate <TradDt>** contains one of the following elements (see "TradeDate8Choice" on page 2910 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2910 |
| Or} | DateCode <*DtCd*> | [1..1] | | | 2910 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2910 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

#### 78.4.3.4.7.2.5 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "SettlementDate17Choice" on page 2912 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2912 |
| Or} | DateCode <*DtCd*> | [1..1] | ± | | 2912 |

#### 78.4.3.4.7.2.6 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of delivering settlement parties.

*Impacted by:* C16 "Party2PresenceRule", C17 "Party3PresenceRule", C18 "Party4PresenceRule", C19 "Party5PresenceRule"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

#### 78.4.3.4.7.2.7 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Identifies the chain of receiving settlement parties.

*Impacted by:* C16 "Party2PresenceRule", C17 "Party3PresenceRule", C18 "Party4PresenceRule", C19 "Party5PresenceRule"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following elements (see "SettlementParties78" on page 3115 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

## 78.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C23 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 79 semt.034.001.01 IntraPositionMovementPendingReportV01

## 79.1 MessageDefinition Functionality

This IntraPositionMovementPendingReport message is sent from a settlement infrastructure to an account owner/request to report the intra-position movement instructions, previously sent by the account owner, that have a pending status.

The message may also be used to:

- re-send a message sent by the account owner to the account servicer (the sub-function of the message is "Duplicate")

- provide a third party with a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy")

- re-send to a third party a copy of a message being sent by the account owner for information (the sub-function of the message is "Copy Duplicate").

Outline

The IntraPositionMovementPendingReportV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. Pagination

   Pagination of the message.

B. ReportGeneralDetails

   General characteristics related to the report information.

C. AccountOwner

   Party that owns the account.

D. SafekeepingAccount

   Account to or from which a securities entry is made.

E. Movements

   Identifies the transactions.

# 79.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*IntraPosMvmntPdgRpt*> | [1..1] | | C2, C3 | |
| | | | | | |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2729 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C17 | 2729 |
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 2729 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2730 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2730 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 2730 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2730 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2730 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 2731 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2731 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2731 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2731 |
| | **Movements** <*Mvmnts*> | [0..*] | | C19 | 2732 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 2734 |
| | **Movement** <*Mvmnt*> | [1..*] | | C13 | 2734 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 2736 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2736 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2736 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2736 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2737 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2737 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2737 |
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2737 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2737 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C8, C9, C11, C12, C14 | 2737 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C4, C16 | 2739 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2741 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2741 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2742 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2742 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2742 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C21 | 2743 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C18 | 2743 |
| | **Reference** <*Ref*> | [1..1] | | | 2743 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2744 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2744 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2744 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2744 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2744 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2745 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2745 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2745 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2745 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2745 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C10 | 2746 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2746 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2746 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2746 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C20 | 2747 |

# 79.3 Constraints

### C1 ActiveOrHistoricCurrency

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### C2 ActivityIndicatorNoRule

If ReportGeneralDetails/ActivityIndicator is equal to No (false or 0) then Movements must be absent.

*This constraint is defined at the MessageDefinition level.*

**C3 ActivityIndicatorYesRule**

If ReportGeneralDetails/ActivityIndicator is equal to Yes (true or 1) then Movements must be present.

*This constraint is defined at the MessageDefinition level.*

**C4 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C5 AdditionalReasonInforrmationRule**

The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

**C6 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C7 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C8 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C9 DescriptionUsageRule**

Description must be used alone as the last resort.

**C10 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C11 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C12 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C13 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C14 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C15 PendingToFailingRule**

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

**C16 PlaceOfListingRule**

If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C17 ReportNumberRule**

If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C18 ShortLongNumberRule**

ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

**C19 StatusAndReasonRule**

StatusAndReason must be present or Movement(*)/StatusAndReason must be present, but not both.

**C20 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C21 WithLinkageRule**

If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/ instructions/notifications.

# 79.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 79.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Pagination of the message.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 79.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* General characteristics related to the report information.

*Impacted by:* C17 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **IntraPositionReport7** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportNumber** <*RptNb*> | [0..1] | ± | | 2729 |
| | **QueryReference** <*QryRef*> | [0..1] | Text | | 2730 |
| | **ReportIdentification** <*RptId*> | [0..1] | Text | | 2730 |
| | **ReportDateTime** <*RptDtTm*> | [0..1] | ± | | 2730 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2730 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2730 |
| | **UpdateType** <*UpdTp*> | [1..1] | ± | | 2731 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2731 |

**Constraints**

- **ReportNumberRule**

  If Long number (Exact5NumericTest) is used, then the report must be a delta reports (UpdateType: DELT).

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 79.4.2.1 ReportNumber <RptNb>

*Presence:* [0..1]

*Definition:* Sequential number of the report.

**ReportNumber <RptNb>** contains one of the following elements (see "Number3Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

### 79.4.2.2 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the query message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 79.4.2.3 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 3328

### 79.4.2.4 ReportDateTime <RptDtTm>

*Presence:* [0..1]

*Definition:* Date and time when the report was created.

**ReportDateTime <RptDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 79.4.2.5 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the statement.

**ReportPeriod <RptPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 79.4.2.6 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 79.4.2.7 UpdateType <UpdTp>

*Presence:* [1..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 79.4.2.8 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 79.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

## 79.4.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 79.4.5 Movements <Mvmnts>

*Presence:* [0..*]

*Definition:* Identifies the transactions.

*Impacted by:* C19 "StatusAndReasonRule"

**Movements <Mvmnts>** contains the following **IntraPositionPending11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 2734 |
| | **Movement** <*Mvmnt*> | [1..*] | | C13 | 2734 |
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 2736 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2736 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2736 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2736 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2737 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2737 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2737 |
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2737 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2737 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C8, C9, C11, C12, C14 | 2737 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C4, C16 | 2739 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2741 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2741 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2742 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2742 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2742 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C21 | 2743 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C18 | 2743 |
| | **Reference** <*Ref*> | [1..1] | | | 2743 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2744 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2744 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2744 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2744 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2744 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2745 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2745 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2745 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2745 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2745 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C10 | 2746 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2746 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2746 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2746 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C20 | 2747 |

**Constraints**

- **StatusAndReasonRule**

  StatusAndReason must be present or Movement(*)/StatusAndReason must be present, but not both.

### 79.4.5.1 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following elements (see "PendingStatusAndReason4" on page 3202 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProcessingStatus <*PrcgSts*> | [0..*] | ± | | 3202 |
| | SettlementStatus <*SttlmSts*> | [0..*] | ± | C15 | 3202 |

### 79.4.5.2 Movement <Mvmnt>

*Presence:* [1..*]

*Definition:* Identifies the individual transaction.

*Impacted by:* C13 "NoAccountOwnerTransactionIdentificationRule"

**Movement <Mvmnt>** contains the following **IntraPositionPending12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **StatusAndReason** <*StsAndRsn*> | [0..1] | ± | | 2736 |
| | **AccountOwnerTransactionIdentification** <*AcctOwnrTxId*> | [1..1] | Text | | 2736 |
| | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [0..1] | Text | | 2736 |
| | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [0..1] | Text | | 2736 |
| | **ProcessorTransactionIdentification** <*PrcrTxId*> | [0..1] | Text | | 2737 |
| | **CorporateActionEventIdentification** <*CorpActnEvtId*> | [0..1] | Text | | 2737 |
| | **PoolIdentification** <*PoolId*> | [0..1] | Text | | 2737 |
| | **BalanceFrom** <*BalFr*> | [1..1] | ± | | 2737 |
| | **BalanceTo** <*BalTo*> | [1..1] | ± | | 2737 |
| | **FinancialInstrumentIdentification** <*FinInstrmId*> | [1..1] | ± | C8, C9, C11, C12, C14 | 2737 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [0..1] | ± | C4, C16 | 2739 |
| | **SettlementQuantity** <*SttlmQty*> | [1..1] | ± | | 2741 |
| | **IntendedSettlementDate** <*IntnddSttlmDt*> | [1..1] | ± | | 2741 |
| | **StatusDate** <*StsDt*> | [0..1] | DateTime | | 2742 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2742 |
| | **Linkages** <*Lnkgs*> | [0..*] | | | 2742 |
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C21 | 2743 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C18 | 2743 |
| | **Reference** <*Ref*> | [1..1] | | | 2743 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2744 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2744 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2744 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2744 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2744 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2745 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2745 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2745 |
| | **SecuritiesSubBalanceIdentification** <*SctiesSubBalId*> | [0..1] | ± | | 2745 |
| | **Priority** <*Prty*> | [0..1] | ± | | 2745 |
| | **CorporateActionEventType** <*CorpActnEvtTp*> | [0..1] | ± | C10 | 2746 |
| | **MessageOriginator** <*MsgOrgtr*> | [0..1] | ± | | 2746 |
| | **CreationDateTime** <*CreDtTm*> | [1..1] | DateTime | | 2746 |
| | **InstructionProcessingAdditionalDetails** <*InstrPrcgAddtlDtls*> | [0..1] | Text | | 2746 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C20 | 2747 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 79.4.5.2.1 StatusAndReason <StsAndRsn>

*Presence:* [0..1]

*Definition:* Status and status reason of the transaction.

**StatusAndReason <StsAndRsn>** contains the following elements (see "PendingStatusAndReason4" on page 3202 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProcessingStatus <*PrcgSts*> | [0..*] | ± | | 3202 |
| | SettlementStatus <*SttlmSts*> | [0..*] | ± | C15 | 3202 |

### 79.4.5.2.2 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

### 79.4.5.2.3 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

### 79.4.5.2.4 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.5 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.6 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.7 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.8 BalanceFrom <BalFr>

*Presence:* [1..1]

*Definition:* Balance from which the securities are moving.

**BalanceFrom <BalFr>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 79.4.5.2.9 BalanceTo <BalTo>

*Presence:* [1..1]

*Definition:* Balance to which the securities are moving.

**BalanceTo <BalTo>** contains the following elements (see "SecuritiesSubBalanceTypeAndQuantityBreakdown3" on page 2854 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 79.4.5.2.10 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C11 "ISINGuideline", C12 "ISINPresenceRule", C14 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 79.4.5.2.11 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument.

*Impacted by:* C4 "AdditionalDetailsRule", C16 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes92" on page 2934 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2936 |
| | DayCountBasis <*DayCntBsis*> | [0..1] | ± | | 2936 |
| | RegistrationForm <*RegnForm*> | [0..1] | ± | | 2937 |
| | PaymentFrequency <*PmtFrqcy*> | [0..1] | ± | | 2937 |
| | PaymentStatus <*PmtSts*> | [0..1] | ± | | 2937 |
| | VariableRateChangeFrequency <*VarblRateChngFrqcy*> | [0..1] | ± | | 2937 |
| | ClassificationType <*ClssfctnTp*> | [0..1] | ± | | 2938 |
| | OptionStyle <*OptnStyle*> | [0..1] | ± | | 2938 |
| | OptionType <*OptnTp*> | [0..1] | ± | | 2938 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2938 |
| | CouponDate <*CpnDt*> | [0..1] | Date | | 2939 |
| | ExpiryDate <*XpryDt*> | [0..1] | Date | | 2939 |
| | FloatingRateFixingDate <*FltgRateFxgDt*> | [0..1] | Date | | 2939 |
| | MaturityDate <*MtrtyDt*> | [0..1] | Date | | 2939 |
| | IssueDate <*IsseDt*> | [0..1] | Date | | 2939 |
| | NextCallableDate <*NxtCllblDt*> | [0..1] | Date | | 2939 |
| | PutableDate <*PutblDt*> | [0..1] | Date | | 2940 |
| | DatedDate <*DtdDt*> | [0..1] | Date | | 2940 |
| | FirstPaymentDate <*FrstPmtDt*> | [0..1] | Date | | 2940 |
| | PreviousFactor <*PrvsFctr*> | [0..1] | Rate | | 2940 |
| | CurrentFactor <*CurFctr*> | [0..1] | Rate | | 2940 |
| | NextFactor <*NxtFctr*> | [0..1] | Rate | | 2940 |
| | InterestRate <*IntrstRate*> | [0..1] | Rate | | 2940 |
| | YieldToMaturityRate <*YldToMtrtyRate*> | [0..1] | Rate | | 2940 |
| | NextInterestRate <*NxtIntrstRate*> | [0..1] | Rate | | 2941 |
| | IndexRateBasis <*IndxRateBsis*> | [0..1] | Rate | | 2941 |
| | CouponAttachedNumber <*CpnAttchdNb*> | [0..1] | ± | | 2941 |
| | PoolNumber <*PoolNb*> | [0..1] | ± | | 2941 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2941 |
| | VariableRateIndicator <*VarblRateInd*> | [0..1] | Indicator | | 2942 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | CallableIndicator <*CllblInd*> | [0..1] | Indicator | | 2942 |
| | PutableIndicator <*PutblInd*> | [0..1] | Indicator | | 2942 |
| | MarketOrIndicativePrice <*MktOrIndctvPric*> | [0..1] | ± | | 2942 |
| | ExercisePrice <*ExrcPric*> | [0..1] | ± | | 2943 |
| | SubscriptionPrice <*SbcptPric*> | [0..1] | ± | | 2943 |
| | ConversionPrice <*ConvsPric*> | [0..1] | ± | | 2943 |
| | StrikePrice <*StrkPric*> | [0..1] | ± | | 2943 |
| | MinimumNominalQuantity <*MinNmnlQty*> | [0..1] | ± | | 2944 |
| | ContractSize <*CtrctSz*> | [0..1] | ± | | 2944 |
| | UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*> | [0..*] | ± | C3, C4, C5, C6, C7 | 2944 |
| | FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*> | [0..1] | Text | | 2945 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 79.4.5.2.12 SettlementQuantity <SttlmQty>

*Presence:* [1..1]

*Definition:* Total quantity of securities to be settled.

**SettlementQuantity <SttlmQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 79.4.5.2.13 IntendedSettlementDate <IntnddSttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are intended to be moved.

**IntendedSettlementDate <IntnddSttlmDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 79.4.5.2.14 StatusDate <StsDt>

*Presence:* [0..1]

*Definition:* Date and time at which the status was assigned.

*Datatype:* "ISODateTime" on page 3320

### 79.4.5.2.15 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "ISODateTime" on page 3320

### 79.4.5.2.16 Linkages <Lnkgs>

*Presence:* [0..*]

*Definition:* Link to another transaction that must be processed after, before or at the same time.

**Linkages <Lnkgs>** contains the following **Linkages57** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ProcessingPosition** <*PrcgPos*> | [0..1] | ± | C21 | 2743 |
| | **MessageNumber** <*MsgNb*> | [0..1] | ± | C18 | 2743 |
| | **Reference** <*Ref*> | [1..1] | | | 2743 |
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2744 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2744 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2744 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2744 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2744 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2745 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2745 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2745 |

#### 79.4.5.2.16.1 ProcessingPosition <PrcgPos>

*Presence:* [0..1]

*Definition:* When the transaction is to be executed relative to a linked transaction.

*Impacted by:* C21 "WithLinkageRule"

**ProcessingPosition <PrcgPos>** contains one of the following elements (see "ProcessingPosition7Choice" on page 3028 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

#### 79.4.5.2.16.2 MessageNumber <MsgNb>

*Presence:* [0..1]

*Definition:* Message type number/message identifier of the message referenced in the linkage sequence.

*Impacted by:* C18 "ShortLongNumberRule"

**MessageNumber <MsgNb>** contains one of the following elements (see "DocumentNumber5Choice" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 79.4.5.2.16.3 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the linked transaction.

**Reference <Ref>** contains one of the following **References34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **SecuritiesSettlementTransactionIdentification** <*SctiesSttlmTxId*> | [1..1] | Text | | 2744 |
| Or | **IntraPositionMovementIdentification** <*IntraPosMvmntId*> | [1..1] | Text | | 2744 |
| Or | **IntraBalanceMovementIdentification** <*IntraBalMvmntId*> | [1..1] | Text | | 2744 |
| Or | **AccountServicerTransactionIdentification** <*AcctSvcrTxId*> | [1..1] | Text | | 2744 |
| Or | **MarketInfrastructureTransactionIdentification** <*MktInfrstrctrTxId*> | [1..1] | Text | | 2744 |
| Or | **PoolIdentification** <*PoolId*> | [1..1] | Text | | 2745 |
| Or} | **OtherTransactionIdentification** <*OthrTxId*> | [1..1] | Text | | 2745 |

#### 79.4.5.2.16.3.1 SecuritiesSettlementTransactionIdentification <SctiesSttlmTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of a securities settlement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.16.3.2 IntraPositionMovementIdentification <IntraPosMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-position movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.16.3.3 IntraBalanceMovementIdentification <IntraBalMvmntId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the intra-balance movement transaction as known by the account owner (or instructing party acting on its behalf).

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.16.3.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.16.3.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.16.3.6 PoolIdentification <PoolId>

*Presence:* [1..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 79.4.5.2.16.3.7 OtherTransactionIdentification <OthrTxId>

*Presence:* [1..1]

*Definition:* Identification of a transaction that cannot be identified using a standard reference element present in the message.

*Datatype:* "Max35Text" on page 3328

### 79.4.5.2.16.4 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party responsible for generating the reference.

**ReferenceOwner <RefOwnr>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

## 79.4.5.2.17 SecuritiesSubBalanceIdentification <SctiesSubBalId>

*Presence:* [0..1]

*Definition:* Number identifying a lot constituting the sub-balance.

**SecuritiesSubBalanceIdentification <SctiesSubBalId>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

## 79.4.5.2.18 Priority <Prty>

*Presence:* [0..1]

*Definition:* Specifies whether the transaction is to be executed with a high priority.

**Priority <Prty>** contains one of the following elements (see "PriorityNumeric4Choice" on page 2981 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 79.4.5.2.19 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [0..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C10 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType56Choice" on page 2986 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2986 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2993 |

**Constraints**

- **EventTypeRule**

  The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

  The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

  The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

  The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

### 79.4.5.2.20 MessageOriginator <MsgOrgtr>

*Presence:* [0..1]

*Definition:* Party that originated the message, if other than the sender.

**MessageOriginator <MsgOrgtr>** contains the following elements (see "SystemPartyIdentification8" on page 3078 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 79.4.5.2.21 CreationDateTime <CreDtTm>

*Presence:* [1..1]

*Definition:* Specifies the creation date/time of the intra-position movement.

*Datatype:* "ISODateTime" on page 3320

### 79.4.5.2.22 InstructionProcessingAdditionalDetails <InstrPrcgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional settlement processing information which can not be included within the structured fields of the message.

*Datatype:* "Max350Text" on page 3328

### 79.4.5.2.23 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C20 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 80 semt.040.001.01 SecuritiesAccountPositionResponseV01

## 80.1 MessageDefinition Functionality

SCOPE

The SecuritiesAccountPositionResponse message is sent by a market infrastructure to an instructing party to report the securities positions for the given date period as requested in the query, for all securities across all accounts satisfying the query criteria.

USAGE

The message SecuritiesAccountPositionResponse will provide CSDs and T2S participants with a report corresponding to the SecuritiesAccountPositionQuery returning balances held in the list of specified securities accounts within the specified period satisfying the defined selection criteria. The Securities Account Position Response will provide the following business attributes:

- CSD

- Account owner

- Securities Account Number

- Securities Identifier (e.g. ISIN)

- Date

- The total position

- The blocked position

- The free position

Unless otherwise specified by the sender in the Securities Balance Query, T2S will only return non-zero securities positions in the accounts.

The message may also be used to:

- re-send a message previously sent (the sub-function of the message is Duplicate)

- provide a third party with a copy of a message for information (the sub-function of the message is Copy)

- re-send to a third party a copy of a message for information (the sub-function of the message is Copy Duplicate).

Outline

The SecuritiesAccountPositionResponseV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. Pagination

Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

B. ReportGeneralDetails

Provides general information on the report.

C. AccountOwner

Party that legally owns the account.

D. AccountServicer

Central securities depository where the securities accounts are held.

E. Balances

Net position of a segregated holding, in a single security, within the overall position held in a securities account.

F. PartyBaseCurrencyTotalAmounts

Total valuation amounts provided in the base currency of the party.

G. OtherBusinessParties

Other business parties relevant to the transaction.

# 80.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root* <*Document*> <*SctiesAcctPosRspn*> | [1..1] | | C13, C14, C34 | |
| | | | | | |
| | **Pagination** <*Pgntn*> | [1..1] | ± | | 2754 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | ± | C30 | 2754 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2754 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2755 |
| | **Balances** <*Bals*> | [0..*] | ± | C12 | 2755 |
| | **PartyBaseCurrencyTotalAmounts** <*PtyBaseCcyTtlAmts*> | [0..1] | | C40 | 2758 |
| | **TotalHoldingsValueOfPage** <*TtlHldgsValOfPg*> | [0..1] | ± | | 2758 |
| | **TotalHoldingsValueOfStatement** <*TtlHldgsValOfStmt*> | [1..1] | ± | | 2758 |
| | **TotalBookValueOfStatement** <*TtlBookValOfStmt*> | [0..1] | ± | | 2759 |
| | **TotalEligibleCollateralValue** <*TtlElgblCollVal*> | [0..1] | ± | | 2759 |
| | **OtherBusinessParties** <*OthrBizPties*> | [0..1] | | | 2759 |
| | **Investor** <*Invstr*> | [0..*] | ± | C24, C31, C32 | 2759 |

# 80.3 Constraints

**C1 ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

**C2 ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

**C3 ActivityAndBalanceForSubAccount1Rule**

If the ActivityIndicator is "true" (Yes), then at least one occurrence of BalanceForSubAccount must be present.

**C4 ActivityAndBalanceForSubAccount2Rule**

If the ActivityIndicator is "false" (No), then BalanceForSubAccount must be absent.

**C5 AdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

**C6 AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C7 AggregateBalanceGuideline**

If AvailableBalance and NotAvailableBalance are both present, then the AggregateBalance should be the sum of AvailableBalance and NotAvailableBalance.

**C8 AggregateBalanceGuideline**

If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

**C9 AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**C10 AvailableWithNoStatusRule**

If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

**C11 BalanceAtSafekeepingPlaceRule**

If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

**C12 BalanceForAccountOrSubAccountRule**

BalanceForAccount must be present or SubAccountDetails must be present, both may be present.

**C13 BalanceForAccountReportingRule**

If ReportGeneralDetails/ActivityIndicator is TRUE (Yes) and ReportGeneralDetails/ SubAccountIndicator is FALSE (NO), then Balances/BalanceForAccount must be present and Balances/SubAccountDetails must be absent.

*This constraint is defined at the MessageDefinition level.*

**C14 BalancePresenceRule**

If ReportGeneralDetails/ActivityIndicator is TRUE (Yes), then Balances must be present. If ReportGeneralDetails/ActivityIndicator is FALSE (No), then Balances must be absent.

*This constraint is defined at the MessageDefinition level.*

**C15 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C16 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C17 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C18 DescriptionUsageRule**

Description must be used alone as the last resort.

**C19 EligibleCollateralValueRule**

EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**C20 EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

**C21 EligibleForCollateralPurposesRule**

If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

**C22 FinancialInstrumentAttributesRule**

If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

**C23 HoldingAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionnalDetails is present, then it must not contain information that can be provided in a structured field.

**C24 IdentificationNationalityOfInvestorRule**

Identification and/or Nationality must be present.

**C25 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C26 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C27 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C28 PlaceOfListingRule**

If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

**C29 PledgeeTypeAndIdentificationOrLEIRule**

PledgeeTypeAndIdentification must be present or LEI must be present.

**C30 ReportNumberRule**

If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

**C31 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C32 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C33 SafekeepingPlaceFormatOrLEIRule**

SafekeepingPlaceFormat must be present or LEI must be present.

**C34 SubAccountReportingRule**

If ReportGeneralDetails/ActivityIndicator is TRUE (Yes) and ReportGeneralDetails/ SubAccountIndicator is TRUE (YES), then Balances/SubAccountDetails must be present and Balances/BalanceForAccount must be absent.

*This constraint is defined at the MessageDefinition level.*

**C35 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

**C36 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

**C37 SubBalanceAdditionalDetailsRule**

Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

**C38 SubSafekeepingReportingRule**

Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

**C39 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**C40 TotalEligibleCollateralValueRule**

Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

**C41 ValueRule**

If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

# 80.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 80.4.1 Pagination <Pgntn>

*Presence:* [1..1]

*Definition:* Page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 80.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C30 "ReportNumberRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following elements (see "Statement58" on page 3019 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | QueryReference <*QryRef*> | [0..1] | Text | | 3020 |
| | ReportIdentification <*RptId*> | [0..1] | Text | | 3020 |
| | HistoricData <*HstrcData*> | [1..1] | Indicator | | 3020 |
| | ActivityIndicator <*ActvtyInd*> | [1..1] | Indicator | | 3020 |
| | SubAccountIndicator <*SubAcctInd*> | [1..1] | Indicator | | 3021 |

**Constraints**

- **ReportNumberRule**

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

## 80.4.3 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 80.4.4 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Central securities depository where the securities accounts are held.

**AccountServicer <AcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 80.4.5 Balances <Bals>

*Presence:* [0..*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account.

*Impacted by:* C12 "BalanceForAccountOrSubAccountRule"

**Balances <Bals>** contains the following elements (see "Balance30" on page 2865 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingAccount <*SfkpgAcct*> | [1..1] | ± | | 2868 |
| | BalanceForAccount <*BalForAcct*> | [0..*] | | C7, C11, C22 | 2868 |
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2870 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2870 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2871 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2873 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2874 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2874 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2874 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2875 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2875 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2875 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2876 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2876 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2876 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2877 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2877 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2877 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2878 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2878 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2879 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2880 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2880 |
| | SubAccountDetails <*SubAcctDtls*> | [0..*] | | C3, C4, C38 | 2881 |
| | AccountOwner <*AcctOwnr*> | [0..1] | | | 2883 |
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 2883 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 2883 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 2884 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingAccount <*SfkpgAcct*> | [1..1] | ± | | 2884 |
| | ActivityIndicator <*ActvtyInd*> | [1..1] | Indicator | | 2884 |
| | BalanceForSubAccount <*BalForSubAcct*> | [0..*] | | C7, C11, C22 | 2884 |
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2886 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2886 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2887 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2889 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2890 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2890 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2890 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2891 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2891 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2891 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2892 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2892 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2892 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2893 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2894 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2894 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2895 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2896 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2896 |
| | AccountBaseCurrencyTotalAmounts <*AcctBaseCcyTtlAmts*> | [0..1] | | C40 | 2897 |
| | TotalHoldingsValueOfPage <*TtlHldgsValOfPg*> | [0..1] | ± | | 2897 |
| | TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*> | [1..1] | ± | | 2898 |
| | TotalBookValueOfStatement <*TtlBookValOfStmt*> | [0..1] | ± | | 2898 |
| | TotalEligibleCollateralValue <*TtlElgblCollVal*> | [0..1] | ± | | 2898 |

**Constraints**

- **BalanceForAccountOrSubAccountRule**

  BalanceForAccount must be present or SubAccountDetails must be present, both may be present.

## 80.4.6 PartyBaseCurrencyTotalAmounts <PtyBaseCcyTtlAmts>

*Presence:* [0..1]

*Definition:* Total valuation amounts provided in the base currency of the party.

*Impacted by:* C40 "TotalEligibleCollateralValueRule"

**PartyBaseCurrencyTotalAmounts <PtyBaseCcyTtlAmts>** contains the following **TotalValueInPageAndStatement1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **TotalHoldingsValueOfPage** <*TtlHldgsValOfPg*> | [0..1] | ± | | 2758 |
| | **TotalHoldingsValueOfStatement** <*TtlHldgsValOfStmt*> | [1..1] | ± | | 2758 |
| | **TotalBookValueOfStatement** <*TtlBookValOfStmt*> | [0..1] | ± | | 2759 |
| | **TotalEligibleCollateralValue** <*TtlElgblCollVal*> | [0..1] | ± | | 2759 |

**Constraints**

- **TotalEligibleCollateralValueRule**

  Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 80.4.6.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

*Presence:* [0..1]

*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 80.4.6.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

*Presence:* [1..1]

*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 80.4.6.3 TotalBookValueOfStatement <TtlBookValOfStmt>

*Presence:* [0..1]

*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).

**TotalBookValueOfStatement <TtlBookValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 80.4.6.4 TotalEligibleCollateralValue <TtlElgblCollVal>

*Presence:* [0..1]

*Definition:* Total value of the holdings eligible for collateral purposes reported in this statement (a statement may comprise one or more messages).

**TotalEligibleCollateralValue <TtlElgblCollVal>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

## 80.4.7 OtherBusinessParties <OthrBizPties>

*Presence:* [0..1]

*Definition:* Other business parties relevant to the transaction.

**OtherBusinessParties <OthrBizPties>** contains the following **OtherParties46** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Investor** <*Invstr*> | [0..*] | ± | C24, C31, C32 | 2759 |

### 80.4.7.1 Investor <Invstr>

*Presence:* [0..*]

*Definition:* Party, either an individual or organisation, whose assets are being invested.

*Impacted by:* C24 "IdentificationNationalityOfInvestorRule", C31 "SafekeepingAccountOrBlockChainAddress1Rule", C32 "SafekeepingAccountOrBlockChainAddress2Rule"

**Investor <Invstr>** contains the following elements (see "PartyIdentificationAndAccount197" on page 3061 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 3061 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3062 |
| | AlternateIdentification <*AltrnId*> | [0..1] | ± | | 3062 |
| | Nationality <*Ntlty*> | [0..1] | CodeSet | C3 | 3062 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | Text | | 3062 |
| | BlockChainAddressOrWallet <*BlckChainAdrOrWllt*> | [0..1] | Text | | 3062 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3062 |
| | AdditionalInformation <*AddtlInf*> | [0..1] | ± | C1 | 3063 |

**Constraints**

- **IdentificationNationalityOfInvestorRule**

  Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

# 81 semt.044.001.01 SecuritiesTransactionPenaltiesReportV01

## 81.1 MessageDefinition Functionality

The SecuritiesTransactionPenaltiesReport V01 message is sent by the Executing/Servicing Party to the instructing party to inform about the cash penalties:

- Newly computed cash penalties. For example, in case of a CSD, the information shall include the cash penalties that are either imposed or credited to all of its participants and the CSD itself; in case of a CSD participant, the information shall include the cash penalties that are either imposed or credited to the CSD participant itself.

- Modified penalties: to inform about the modifications occurred in existing cash penalties since the previous reporting.

- Aggregated amounts of cash penalties: to inform about the aggregated amounts of the cash penalties computed for the business days of a given period, for example the previous month.

Outline

The SecuritiesTransactionPenaltiesReportV01 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. ReportPagination

   Provides details on the page number of the report.

   Usage: The pagination of the report is only allowed when agreed between the parties.

B. ReportGeneralDetails

   Provides general information on the report.

C. SafekeepingAccount

   Account to or from which a securities entry is made.

D. AccountOwner

   Party that legally owns the account.

E. AccountServicer

   Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

F. Penalty

   Claims (penalties) in a currency and of a date reported for a given party.

   If there are no penalties in a given currency for a party, this block will not be informed.

G. SupplementaryData

   Additional information that cannot be captured in the structured elements and/or any other specific block.

# 81.2 Structure

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | *Message root <Document> <SctiesTxPnltiesRpt>* | [1..1] | | | |
| | | | | | |
| | **ReportPagination** <*RptPgntn*> | [0..1] | ± | | 2768 |
| | **ReportGeneralDetails** <*RptGnlDtls*> | [1..1] | | C14 | 2768 |
| | **ReportIdentification** <*RptId*> | [1..1] | Text | | 2769 |
| | **ReportDate** <*RptDt*> | [0..1] | ± | | 2769 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2769 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2769 |
| | **PenaltyListType** <*PnltyListTp*> | [0..1] | | | 2770 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2770 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2770 |
| | **UpdateType** <*UpdTp*> | [0..1] | ± | | 2771 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2771 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2771 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2771 |
| | **AccountServicer** <*AcctSvcr*> | [1..1] | ± | | 2772 |
| | **Penalty** <*Pnlty*> | [0..*] | | C3 | 2772 |
| | **Currency** <*Ccy*> | [1..1] | CodeSet | C1 | 2777 |
| | **Date** <*Dt*> | [0..1] | ± | | 2777 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2777 |
| | **Identification** <*Id*> | [1..1] | ± | | 2778 |
| | **Type** <*Tp*> | [0..1] | | | 2778 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2778 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2778 |
| | **CounterpartyCSD** <*CtrPtyCSD*> | [0..1] | ± | | 2779 |
| | **CSDDepository** <*CSDDpstry*> | [0..1] | ± | | 2779 |
| | **AggregatedAmount** <*AggtdAmt*> | [0..1] | | | 2779 |
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2780 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2780 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2781 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CounterpartyCSDAggregatedAmount** <*CtrPtyCSDAggtdAmt*> | [0..*] | | | 2781 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2781 |
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2782 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2783 |
| | **CashSettlementDate** <*CshSttlmDt*> | [0..1] | Date | | 2783 |
| | **CashPenaltyIdentification** <*CshPnltyId*> | [0..1] | Text | | 2783 |
| | **NumberOfCounterparties** <*NbOfCtrPties*> | [0..1] | Quantity | | 2783 |
| | **PenaltyPerCounterparty** <*PnltyPerCtrPty*> | [0..*] | | | 2783 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2787 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2787 |
| | **Identification** <*Id*> | [1..1] | ± | | 2787 |
| | **Type** <*Tp*> | [0..1] | | | 2788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2788 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2788 |
| | **AggregatedNetAmount** <*AggtdNetAmt*> | [1..1] | ± | | 2788 |
| | **PenaltyDetails** <*PnltyDtls*> | [0..*] | | | 2789 |
| | **Identification** <*Id*> | [1..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2793 |
| | **ReallocationIdentification** <*RallcnId*> | [0..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2794 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 2794 |
| | **Insolvency** <*Inslvncy*> | [0..1] | Indicator | | 2794 |
| | **Status** <*Sts*> | [0..1] | | | 2794 |
| | **Status** <*Sts*> | [1..1] | | | 2795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2795 |
| | **Reason** <*Rsn*> | [0..*] | | | 2796 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |
| | **AdditionalStatusReason** <*AddtlStsRsn*> | [0..1] | Text | | 2797 |
| | **ComputedAmount** <*CmptdAmt*> | [1..1] | ± | | 2798 |
| | **CalculationMethod** <*ClctnMtd*> | [0..1] | CodeSet | | 2798 |
| | **NumberOfDays** <*NbOfDays*> | [0..1] | Quantity | | 2798 |
| | **CalculationData** <*ClctnData*> | [0..*] | | | 2798 |
| | **Date** <*Dt*> | [1..1] | Date | | 2800 |
| | **MissingReferenceData** <*MssngRefData*> | [0..1] | Indicator | | 2800 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [1..1] | | | 2800 |
| | **Identification** <*Id*> | [1..1] | ± | C6, C7, C10, C11, C13 | 2801 |
| | **SubjectToPenalties** <*SbjtToPnlties*> | [0..1] | Indicator | | 2802 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | ± | | 2803 |
| | **Liquidity** <*Lqdty*> | [0..1] | Indicator | | 2803 |
| | **PriceData** <*PricData*> | [0..1] | | | 2803 |
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2805 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |
| | **SecuritiesPenaltyRateData** <*SctiesPnltyRateData*> | [0..1] | | | 2806 |
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **DiscountRate** <*DscntRate*> | [0..1] | | | 2807 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2807 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2808 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2808 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2808 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2809 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2809 |
| | **SubAmountPenaltyBreakdown** <*SubAmtPnltyBrkdwn*> | [0..*] | | | 2809 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2809 |
| | **Type** <*Tp*> | [0..1] | CodeSet | | 2810 |
| | **RelatedTransaction** <*RltdTx*> | [0..1] | | | 2810 |
| | **Reference** <*Ref*> | [1..1] | ± | C12 | 2812 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2812 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | | 2813 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [1..1] | ± | | 2814 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2815 |
| | **CorporateActionRelatedDate** <*CorpActnRltdDt*> | [0..1] | ± | | 2815 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2815 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2815 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2816 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2816 |
| | **PostingQuantity** <*PstngQty*> | [1..1] | ± | | 2816 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2817 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 2817 |
| | **PostingAmount** <*PstngAmt*> | [0..1] | ± | | 2818 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **SettlementStatusFailing** <*SttlmStsFlng*> | [0..1] | | | 2819 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |

| Or | MessageElement/BuildingBlock<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |
| | **BusinessDayEvent** <*BizDayEvt*> | [0..1] | | | 2824 |
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |
| | **NetMovementDetails** <*NetMvmntDtls*> | [0..1] | | | 2825 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2826 |
| | **SecuritiesShortfall** <*SctiesShrtfll*> | [0..1] | ± | | 2826 |
| | **ShortfallValuation** <*ShrtfllValtn*> | [0..1] | ± | | 2826 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | ± | | 2827 |
| | **NumberOfEntries** <*NbOfNtries*> | [0..1] | Quantity | | 2827 |
| | **SupplementaryData** <*SplmtryData*> | [0..*] | ± | C15 | 2827 |

# 81.3 Constraints

### C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C3 CounterpartyCSDPresenceRule

Either the CounterpartyCSD or PenaltyPerCounterparty/AccountServicer is informed but not both.

**C4 Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**C5 CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**C6 DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

**C7 DescriptionUsageRule**

Description must be used alone as the last resort.

**C8 EventTypeRule**

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

**C9 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C10 ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

**C11 ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

**C12 NoAccountOwnerTransactionIdentificationRule**

If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

**C13 OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

**C14 ReportDatePeriodPresenceRule**

At least on occurence of ReportDate or ReportPeriod must be present.

**C15 SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 81.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 81.4.1 ReportPagination <RptPgntn>

*Presence:* [0..1]

*Definition:* Provides details on the page number of the report.

Usage: The pagination of the report is only allowed when agreed between the parties.

**ReportPagination <RptPgntn>** contains the following elements (see "Pagination1" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

## 81.4.2 ReportGeneralDetails <RptGnlDtls>

*Presence:* [1..1]

*Definition:* Provides general information on the report.

*Impacted by:* C14 "ReportDatePeriodPresenceRule"

**ReportGeneralDetails <RptGnlDtls>** contains the following **PenaltyReport1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ReportIdentification** <*RptId*> | [1..1] | Text | | 2769 |
| | **ReportDate** <*RptDt*> | [0..1] | ± | | 2769 |
| | **ReportPeriod** <*RptPrd*> | [0..1] | ± | | 2769 |
| | **Frequency** <*Frqcy*> | [0..1] | ± | | 2769 |
| | **PenaltyListType** <*PnltyListTp*> | [0..1] | | | 2770 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2770 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2770 |
| | **UpdateType** <*UpdTp*> | [0..1] | ± | | 2771 |
| | **ActivityIndicator** <*ActvtyInd*> | [1..1] | Indicator | | 2771 |

**Constraints**

- **ReportDatePeriodPresenceRule**

  At least on occurence of ReportDate or ReportPeriod must be present.

```
Following Must be True
    /ReportDate Must be present
 Or    /ReportPeriod Must be present
```

### 81.4.2.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Reference common to all pages of a report.

*Datatype:* "Max35Text" on page 3328

### 81.4.2.2 ReportDate <RptDt>

*Presence:* [0..1]

*Definition:* Date of the report.

**ReportDate <RptDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 81.4.2.3 ReportPeriod <RptPrd>

*Presence:* [0..1]

*Definition:* Period for the report.

**ReportPeriod <RptPrd>** contains one of the following elements (see "DatePeriod1Choice" on page 2907 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2908 |
| Or | DateMonth <*DtMnth*> | [1..1] | YearMonth | | 2908 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2908 |

### 81.4.2.4 Frequency <Frqcy>

*Presence:* [0..1]

*Definition:* Frequency of the statement.

**Frequency <Frqcy>** contains one of the following elements (see "Frequency22Choice" on page 2958 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

## 81.4.2.5 PenaltyListType <PnltyListTp>

*Presence:* [0..1]

*Definition:* Specifies whether the penalty list reported contains new computed penalties or updated/ removed penalties.

**PenaltyListType <PnltyListTp>** contains one of the following **PenaltyListType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2770 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2770 |

### 81.4.2.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the penalty list reported, in a coded format.

*Datatype:* "PenaltyListType1Code" on page 3268

| CodeName | Name | Definition |
|---|---|---|
| CURR | Current | To report the new penalties and the modified penalties in one single message /report. |
| FWAM | ForwardAmend | To report a penalty list that has been amended (that is the penalty list contains only updated and/or removed penalties that have already been previously reported in a FWIS Penalty List). |
| FWIS | ForwardInitialSubmission | To report a daily penalty list created for the first time (that is the penalty list contains only newly computed penalties) |

### 81.4.2.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the penalty list reported, in a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 81.4.2.6 UpdateType <UpdTp>

*Presence:* [0..1]

*Definition:* Indicates whether the statement is complete or contains changes only.

**UpdateType <UpdTp>** contains one of the following elements (see "UpdateType15Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 81.4.2.7 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the report.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 81.4.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 81.4.4 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 81.4.5 AccountServicer <AcctSvcr>

*Presence:* [1..1]

*Definition:* Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 81.4.6 Penalty <Pnlty>

*Presence:* [0..*]

*Definition:* Claims (penalties) in a currency and of a date reported for a given party.

If there are no penalties in a given currency for a party, this block will not be informed.

*Impacted by:* C3 "CounterpartyCSDPresenceRule"

**Penalty <Pnlty>** contains the following **Penalty4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Currency** <*Ccy*> | [1..1] | CodeSet | C1 | 2777 |
| | **Date** <*Dt*> | [0..1] | ± | | 2777 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2777 |
| | **Identification** <*Id*> | [1..1] | ± | | 2778 |
| | **Type** <*Tp*> | [0..1] | | | 2778 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2778 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2778 |
| | **CounterpartyCSD** <*CtrPtyCSD*> | [0..1] | ± | | 2779 |
| | **CSDDepository** <*CSDDpstry*> | [0..1] | ± | | 2779 |
| | **AggregatedAmount** <*AggtdAmt*> | [0..1] | | | 2779 |
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2780 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2780 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2781 |
| | **CounterpartyCSDAggregatedAmount** <*CtrPtyCSDAggtdAmt*> | [0..*] | | | 2781 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2781 |
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2782 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2783 |
| | **CashSettlementDate** <*CshSttlmDt*> | [0..1] | Date | | 2783 |
| | **CashPenaltyIdentification** <*CshPnltyId*> | [0..1] | Text | | 2783 |
| | **NumberOfCounterparties** <*NbOfCtrPties*> | [0..1] | Quantity | | 2783 |
| | **PenaltyPerCounterparty** <*PnltyPerCtrPty*> | [0..*] | | | 2783 |
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2787 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2787 |
| | **Identification** <*Id*> | [1..1] | ± | | 2787 |
| | **Type** <*Tp*> | [0..1] | | | 2788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2788 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2788 |
| | **AggregatedNetAmount** <*AggtdNetAmt*> | [1..1] | ± | | 2788 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PenaltyDetails** <*PnltyDtls*> | [0..*] | | | 2789 |
| | **Identification** <*Id*> | [1..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2793 |
| | **ReallocationIdentification** <*RallcnId*> | [0..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2794 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 2794 |
| | **Insolvency** <*Inslvncy*> | [0..1] | Indicator | | 2794 |
| | **Status** <*Sts*> | [0..1] | | | 2794 |
| | **Status** <*Sts*> | [1..1] | | | 2795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2795 |
| | **Reason** <*Rsn*> | [0..*] | | | 2796 |
| | **Reason** <*Rsn*> | [1..1] | | | 2796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |
| | **AdditionalStatusReason** <*AddtlStsRsn*> | [0..1] | Text | | 2797 |
| | **ComputedAmount** <*CmptdAmt*> | [1..1] | ± | | 2798 |
| | **CalculationMethod** <*ClctnMtd*> | [0..1] | CodeSet | | 2798 |
| | **NumberOfDays** <*NbOfDays*> | [0..1] | Quantity | | 2798 |
| | **CalculationData** <*ClctnData*> | [0..*] | | | 2798 |
| | **Date** <*Dt*> | [1..1] | Date | | 2800 |
| | **MissingReferenceData** <*MssngRefData*> | [0..1] | Indicator | | 2800 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [1..1] | | | 2800 |
| | **Identification** <*Id*> | [1..1] | ± | C6, C7, C10, C11, C13 | 2801 |
| | **SubjectToPenalties** <*SbjtToPnlties*> | [0..1] | Indicator | | 2802 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | ± | | 2803 |
| | **Liquidity** <*Lqdty*> | [0..1] | Indicator | | 2803 |
| | **PriceData** <*PricData*> | [0..1] | | | 2803 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2805 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |
| | **SecuritiesPenaltyRateData** <*SctiesPnltyRateData*> | [0..1] | | | 2806 |
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| | **DiscountRate** <*DscntRate*> | [0..1] | | | 2807 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2807 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2808 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2808 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2808 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2809 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2809 |
| | **SubAmountPenaltyBreakdown** <*SubAmtPnltyBrkdwn*> | [0..*] | | | 2809 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2809 |
| | **Type** <*Tp*> | [0..1] | CodeSet | | 2810 |
| | **RelatedTransaction** <*RltdTx*> | [0..1] | | | 2810 |
| | **Reference** <*Ref*> | [1..1] | ± | C12 | 2812 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2812 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | | 2813 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [1..1] | ± | | 2814 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2815 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CorporateActionRelatedDate** <*CorpActnRltdDt*> | [0..1] | ± | | 2815 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2815 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2815 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2816 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2816 |
| | **PostingQuantity** <*PstngQty*> | [1..1] | ± | | 2816 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2817 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 2817 |
| | **PostingAmount** <*PstngAmt*> | [0..1] | ± | | 2818 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **SettlementStatusFailing** <*SttlmStsFlng*> | [0..1] | | | 2819 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |
| | **BusinessDayEvent** <*BizDayEvt*> | [0..1] | | | 2824 |
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |
| | **NetMovementDetails** <*NetMvmntDtls*> | [0..1] | | | 2825 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2826 |
| | **SecuritiesShortfall** <*SctiesShrtfll*> | [0..1] | ± | | 2826 |
| | **ShortfallValuation** <*ShrtfllValtn*> | [0..1] | ± | | 2826 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | ± | | 2827 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NumberOfEntries** <*NbOfNtries*> | [0..1] | Quantity | | 2827 |

**Constraints**

- **CounterpartyCSDPresenceRule**

  Either the CounterpartyCSD or PenaltyPerCounterparty/AccountServicer is informed but not both.

```
Following Must be True
    /CounterpartyCSD Must be absent
 Or    /PenaltyPerCounterparty[*]/AccountServicer Must be absent
```

### 81.4.6.1 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Currency of the penalties reported.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 81.4.6.2 Date <Dt>

*Presence:* [0..1]

*Definition:* Date where the penalties reported in this block were initially computed.

.

**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 81.4.6.3 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Unique identification of the party within the system.

**PartyIdentification <PtyId>** contains the following **PenaltyPartyIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | | 2778 |
| | **Type** <*Tp*> | [0..1] | | | 2778 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2778 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2778 |

### 81.4.6.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 81.4.6.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the party.

**Type <Tp>** contains one of the following **PenaltyPartyType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2778 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2778 |

#### 81.4.6.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Penalty party type, in a coded form.

*Datatype:* "ExternalPenaltyPartyType1Code" on page 3243

#### 81.4.6.3.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Penalty party type, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 81.4.6.4 CounterpartyCSD <CtrPtyCSD>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of the party for which the aggregated amounts are referred to.

**CounterpartyCSD <CtrPtyCSD>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 81.4.6.5 CSDDepository <CSDDpstry>

*Presence:* [0..1]

*Definition:* Depository/intermediary that is used by an ICSD to access a specific counterparty's CSD, that is the party that services the account.

**CSDDepository <CSDDpstry>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 81.4.6.6 AggregatedAmount <AggtdAmt>

*Presence:* [0..1]

*Definition:* Aggregated penalty amount.

**AggregatedAmount <AggtdAmt>** contains the following **AggregatedPenaltyAmount1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2780 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2780 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2781 |
| | **CounterpartyCSDAggregatedAmount** <*CtrPtyCSDAggtdAmt*> | [0..*] | | | 2781 |
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2781 |
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2782 |

### 81.4.6.6.1 AggregatedDebitAmount <AggtdDbtAmt>

*Presence:* [0..1]

*Definition:* Sum of all debit amounts.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 81.4.6.6.2 AggregatedCreditAmount <AggtdCdtAmt>

*Presence:* [0..1]

*Definition:* Sum of all credit amounts.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 81.4.6.6.3 GlobalNetAmount <GblNetAmt>

*Presence:* [0..1]

*Definition:* Net of all amounts.

**GlobalNetAmount <GblNetAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 81.4.6.6.4 CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt>

*Presence:* [0..*]

*Definition:* Aggregated amounts provided per CSD of the counterparty.

**CounterpartyCSDAggregatedAmount <CtrPtyCSDAggtdAmt>** contains the following **AggregatedPenaltyAmount2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **PartyIdentification** <*PtyId*> | [1..1] | ± | | 2781 |
| | **AggregatedDebitAmount** <*AggtdDbtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **AggregatedCreditAmount** <*AggtdCdtAmt*> | [0..1] | Amount | C1, C5 | 2782 |
| | **GlobalNetAmount** <*GblNetAmt*> | [0..1] | ± | | 2782 |

##### 81.4.6.6.4.1 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the party for which the aggregated amounts are referred to.

**PartyIdentification <PtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 81.4.6.6.4.2 AggregatedDebitAmount <AggtdDbtAmt>

*Presence:* [0..1]

*Definition:* Sum of the debit amounts for the party.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 81.4.6.6.4.3 AggregatedCreditAmount <AggtdCdtAmt>

*Presence:* [0..1]

*Definition:* Sum of the credit amounts for the party.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 81.4.6.6.4.4 GlobalNetAmount <GblNetAmt>

*Presence:* [0..1]

*Definition:* Net of all amounts for this CSD.

**GlobalNetAmount <GblNetAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

### 81.4.6.7 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account account to be debited/credited for the settlement of the penalty.

**CashAccount <CshAcct>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

### 81.4.6.8 CashSettlementDate <CshSttlmDt>

*Presence:* [0..1]

*Definition:* Date on which the payment of the penalty is due.

*Datatype:* "ISODate" on page 3319

### 81.4.6.9 CashPenaltyIdentification <CshPnltyId>

*Presence:* [0..1]

*Definition:* Reference of the penalty payment.

*Datatype:* "Max35Text" on page 3328

### 81.4.6.10 NumberOfCounterparties <NbOfCtrPties>

*Presence:* [0..1]

*Definition:* Number of counterparties involved in the penalty.

*Datatype:* "Number" on page 3324

### 81.4.6.11 PenaltyPerCounterparty <PnltyPerCtrPty>

*Presence:* [0..*]

*Definition:* Claims (penalties) in a currency and of a date reported for a given party.

If there are no penalties in a given currency for a party, this block will not be informed.

**PenaltyPerCounterparty <PnltyPerCtrPty>** contains the following **PenaltyPerCounterparty4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **AccountServicer** <*AcctSvcr*> | [0..1] | ± | | 2787 |
| | **PartyIdentification** <*PtyId*> | [1..1] | | | 2787 |
| | **Identification** <*Id*> | [1..1] | ± | | 2787 |
| | **Type** <*Tp*> | [0..1] | | | 2788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2788 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2788 |
| | **AggregatedNetAmount** <*AggtdNetAmt*> | [1..1] | ± | | 2788 |
| | **PenaltyDetails** <*PnltyDtls*> | [0..*] | | | 2789 |
| | **Identification** <*Id*> | [1..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2793 |
| | **ReallocationIdentification** <*RallcnId*> | [0..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2794 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 2794 |
| | **Insolvency** <*Inslvncy*> | [0..1] | Indicator | | 2794 |
| | **Status** <*Sts*> | [0..1] | | | 2794 |
| | **Status** <*Sts*> | [1..1] | | | 2795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2795 |
| | **Reason** <*Rsn*> | [0..*] | | | 2796 |
| | **Reason** <*Rsn*> | [1..1] | | | 2796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |
| | **AdditionalStatusReason** <*AddtlStsRsn*> | [0..1] | Text | | 2797 |
| | **ComputedAmount** <*CmptdAmt*> | [1..1] | ± | | 2798 |
| | **CalculationMethod** <*ClctnMtd*> | [0..1] | CodeSet | | 2798 |
| | **NumberOfDays** <*NbOfDays*> | [0..1] | Quantity | | 2798 |
| | **CalculationData** <*ClctnData*> | [0..*] | | | 2798 |
| | **Date** <*Dt*> | [1..1] | Date | | 2800 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MissingReferenceData** <*MssngRefData*> | [0..1] | Indicator | | 2800 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [1..1] | | | 2800 |
| | **Identification** <*Id*> | [1..1] | ± | C6, C7, C10, C11, C13 | 2801 |
| | **SubjectToPenalties** <*SbjtToPnlties*> | [0..1] | Indicator | | 2802 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | ± | | 2803 |
| | **Liquidity** <*Lqdty*> | [0..1] | Indicator | | 2803 |
| | **PriceData** <*PricData*> | [0..1] | | | 2803 |
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2805 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |
| | **SecuritiesPenaltyRateData** <*SctiesPnltyRateData*> | [0..1] | | | 2806 |
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| | **DiscountRate** <*DscntRate*> | [0..1] | | | 2807 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2807 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2808 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2808 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2808 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2809 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2809 |
| | **SubAmountPenaltyBreakdown** <*SubAmtPnltyBrkdwn*> | [0..*] | | | 2809 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2809 |
| | **Type** <*Tp*> | [0..1] | CodeSet | | 2810 |
| | **RelatedTransaction** <*RltdTx*> | [0..1] | | | 2810 |
| | **Reference** <*Ref*> | [1..1] | ± | C12 | 2812 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2812 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | | 2813 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [1..1] | ± | | 2814 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2815 |
| | **CorporateActionRelatedDate** <*CorpActnRltdDt*> | [0..1] | ± | | 2815 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2815 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2815 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2816 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2816 |
| | **PostingQuantity** <*PstngQty*> | [1..1] | ± | | 2816 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2817 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 2817 |
| | **PostingAmount** <*PstngAmt*> | [0..1] | ± | | 2818 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **SettlementStatusFailing** <*SttlmStsFlng*> | [0..1] | | | 2819 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |
| | **BusinessDayEvent** <*BizDayEvt*> | [0..1] | | | 2824 |
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |
| | **NetMovementDetails** <*NetMvmntDtls*> | [0..1] | | | 2825 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2826 |
| | **SecuritiesShortfall** <*SctiesShrtfll*> | [0..1] | ± | | 2826 |
| | **ShortfallValuation** <*ShrtfllValtn*> | [0..1] | ± | | 2826 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | ± | | 2827 |
| | **NumberOfEntries** <*NbOfNtries*> | [0..1] | Quantity | | 2827 |

### 81.4.6.11.1 AccountServicer <AcctSvcr>

*Presence:* [0..1]

*Definition:* Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

**AccountServicer <AcctSvcr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 81.4.6.11.2 PartyIdentification <PtyId>

*Presence:* [1..1]

*Definition:* Unique identification of the party within the system.

**PartyIdentification <PtyId>** contains the following **PenaltyPartyIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | | 2787 |
| | **Type** <*Tp*> | [0..1] | | | 2788 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2788 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2788 |

#### 81.4.6.11.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 81.4.6.11.2.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the party.

**Type <Tp>** contains one of the following **PenaltyPartyType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2788 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2788 |

##### 81.4.6.11.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Penalty party type, in a coded form.

*Datatype:* "ExternalPenaltyPartyType1Code" on page 3243

##### 81.4.6.11.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Penalty party type, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 81.4.6.11.3 AggregatedNetAmount <AggtdNetAmt>

*Presence:* [1..1]

*Definition:* Bilateral net amount per party and counterparty.

**AggregatedNetAmount <AggtdNetAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

### 81.4.6.11.4 PenaltyDetails <PnltyDtls>

*Presence:* [0..*]

*Definition:* Further details on the penalty.

**PenaltyDetails <PnltyDtls>** contains the following **PenaltyRecord4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2793 |
| | **ReallocationIdentification** <*RallcnId*> | [0..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2794 |
| | **Type** <*Tp*> | [1..1] | CodeSet | | 2794 |
| | **Insolvency** <*Inslvncy*> | [0..1] | Indicator | | 2794 |
| | **Status** <*Sts*> | [0..1] | | | 2794 |
| | **Status** <*Sts*> | [1..1] | | | 2795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2795 |
| | **Reason** <*Rsn*> | [0..*] | | | 2796 |
| | **Reason** <*Rsn*> | [1..1] | | | 2796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |
| | **AdditionalStatusReason** <*AddtlStsRsn*> | [0..1] | Text | | 2797 |
| | **ComputedAmount** <*CmptdAmt*> | [1..1] | ± | | 2798 |
| | **CalculationMethod** <*ClctnMtd*> | [0..1] | CodeSet | | 2798 |
| | **NumberOfDays** <*NbOfDays*> | [0..1] | Quantity | | 2798 |
| | **CalculationData** <*ClctnData*> | [0..*] | | | 2798 |
| | **Date** <*Dt*> | [1..1] | Date | | 2800 |
| | **MissingReferenceData** <*MssngRefData*> | [0..1] | Indicator | | 2800 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [1..1] | | | 2800 |
| | **Identification** <*Id*> | [1..1] | ± | C6, C7, C10, C11, C13 | 2801 |
| | **SubjectToPenalties** <*SbjtToPnlties*> | [0..1] | Indicator | | 2802 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | ± | | 2803 |
| | **Liquidity** <*Lqdty*> | [0..1] | Indicator | | 2803 |
| | **PriceData** <*PricData*> | [0..1] | | | 2803 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2805 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |
| | **SecuritiesPenaltyRateData** <*SctiesPnltyRateData*> | [0..1] | | | 2806 |
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| | **DiscountRate** <*DscntRate*> | [0..1] | | | 2807 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2807 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2808 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2808 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2808 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2809 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2809 |
| | **SubAmountPenaltyBreakdown** <*SubAmtPnltyBrkdwn*> | [0..*] | | | 2809 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2809 |
| | **Type** <*Tp*> | [0..1] | CodeSet | | 2810 |
| | **RelatedTransaction** <*RltdTx*> | [0..1] | | | 2810 |
| | **Reference** <*Ref*> | [1..1] | ± | C12 | 2812 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2812 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | | 2813 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [1..1] | ± | | 2814 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2815 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **CorporateActionRelatedDate** <*CorpActnRltdDt*> | [0..1] | ± | | 2815 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2815 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2815 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2816 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2816 |
| | **PostingQuantity** <*PstngQty*> | [1..1] | ± | | 2816 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2817 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 2817 |
| | **PostingAmount** <*PstngAmt*> | [0..1] | ± | | 2818 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **SettlementStatusFailing** <*SttlmStsFlng*> | [0..1] | | | 2819 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |
| | **BusinessDayEvent** <*BizDayEvt*> | [0..1] | | | 2824 |
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |
| | **NetMovementDetails** <*NetMvmntDtls*> | [0..1] | | | 2825 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2826 |
| | **SecuritiesShortfall** <*SctiesShrtfll*> | [0..1] | ± | | 2826 |
| | **ShortfallValuation** <*ShrtfllValtn*> | [0..1] | ± | | 2826 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | ± | | 2827 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **NumberOfEntries** <*NbOfNtries*> | [0..1] | Quantity | | 2827 |

#### 81.4.6.11.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification as assigned to the penalty by the market infrastructure.

**Identification <Id>** contains the following **PenaltyIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2793 |
| | **ReallocationIdentification** <*RallcnId*> | [0..1] | | | 2793 |
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2794 |

##### 81.4.6.11.4.1.1 MarketInfrastructureIdentification <MktInfrstrctrId>

*Presence:* [1..1]

*Definition:* Identification as assigned by the market infrastructure to the penalty and that is common for both the failing and the non-failing participant.

*Datatype:* "Max35Text" on page 3328

##### 81.4.6.11.4.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Identification as assigned by the market infrastructure to the penalty and that is the individual identification of the penalty for the relevant account owner (that is either for the failing participant or for the non failing participant).

*Datatype:* "Max35Text" on page 3328

##### 81.4.6.11.4.1.3 ReallocationIdentification <RallcnId>

*Presence:* [0..1]

*Definition:* Identification as assigned to the penalty by the market infrastructure following a reallocation.

**ReallocationIdentification <RallcnId>** contains the following **PenaltyIdentification2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketInfrastructureIdentification** <*MktInfrstrctrId*> | [1..1] | Text | | 2793 |
| | **Identification** <*Id*> | [0..1] | Text | | 2794 |

###### 81.4.6.11.4.1.3.1 MarketInfrastructureIdentification <MktInfrstrctrId>

*Presence:* [1..1]

*Definition:* Identification as assigned by the market infrastructure to the penalty and that is common for both the failing and the non-failing participant.

*Datatype:* "Max35Text" on page 3328

#### 81.4.6.11.4.1.3.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Identification as assigned by the market infrastructure to the penalty and that is the individual identification of the penalty for the relevant account owner (that is either for the failing participant or for the non failing participant).

*Datatype:* "Max35Text" on page 3328

### 81.4.6.11.4.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the penalty.

*Datatype:* "PenaltyType1Code" on page 3269

| CodeName | Name | Definition |
|---|---|---|
| LMFP | LateMatchingFailedPenalty | Applies from the intended settlement date until the matching date.<br><br>The penalty is charged to the participant who was last to enter or modify the relevant settlement instruction (for example, "accepted timestamp" is later than the one of the counterparty's instruction) for the periods between the intended settlement date and the day of matching of the instruction. |
| SEFP | SettlementFailedPenalty | Penalties apply to instructions that fail to settle on the intended settlement date. A settlement instruction that "fails to settle on that business day" must be understood as a settlement instruction that is not cancelled and remaining to be settled, fully or partially, by the time of<br><br>the end of processing of the relevant cut-off. |

### 81.4.6.11.4.3 Insolvency <Inslvncy>

*Presence:* [0..1]

*Definition:* Party can no longer meet its financial obligations.

Usage: When indicator in not provided, the Insolvency is not relevant.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 81.4.6.11.4.4 Status <Sts>

*Presence:* [0..1]

*Definition:* Status of a penalty.

**Status <Sts>** contains the following **PenaltyStatus2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Status** <*Sts*> | [1..1] | | | 2795 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2795 |
| | **Reason** <*Rsn*> | [0..*] | | | 2796 |
| | **Reason** <*Rsn*> | [1..1] | | | 2796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |
| | **AdditionalStatusReason** <*AddtlStsRsn*> | [0..1] | Text | | 2797 |

#### 81.4.6.11.4.4.1 Status <Sts>

*Presence:* [1..1]

*Definition:* Status of a penalty.

**Status <Sts>** contains one of the following **PenaltyStatus2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2795 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2795 |

##### 81.4.6.11.4.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Penalty status, , in a coded form.

*Datatype:* "PenaltyStatus2Code" on page 3268

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | Penalty is active for the party. |
| NCOM | NotComputed | Penalty could not be computed. |
| REMO | Removed | Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD. |

##### 81.4.6.11.4.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Penalty status, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 81.4.6.11.4.4.2 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Reason for the penalty status.

**Reason <Rsn>** contains the following **PenaltyStatusReason2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reason** <*Rsn*> | [1..1] | | | 2796 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |
| | **AdditionalStatusReason** <*AddtlStsRsn*> | [0..1] | Text | | 2797 |

#### 81.4.6.11.4.4.2.1 Reason <Rsn>

*Presence:* [1..1]

*Definition:* Provides the reason for the penalty status.

**Reason <Rsn>** contains one of the following **PenaltyStatusReason2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2796 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2797 |

#### 81.4.6.11.4.4.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Penalty status reason, in a coded form.

*Datatype:* "PenaltyStatusReason2Code" on page 3269

| CodeName | Name | Definition |
|---|---|---|
| UPDT | Updated | Penalty has been updated. |
| SUSP | TradingSuspended | Penalty was removed becuase of ISIN suspension from trading. |
| TECH | TechnicalImpossibilities | Penalty was removed becuase there were thecnical imposssibilities at the CSD level that prevent settlement, such as: a failure of the infrastructure |

| CodeName | Name | Definition |
|---|---|---|
| | | components, a cyber-attack, network problems. |
| SWIC | Switched | Penalty has been switched between the failing and non-failing party. |
| SESU | SettlementSuspended | Penalty was removed becuase of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements. |
| SEMP | SettlementOnMultiplePlatforms | Settlement on multiple platforms where one of the platforms is closed for settlement (either cash or securities). |
| RALO | Reallocated | Re-allocation of a late matching fail penalty from the instructing party to the delivering/receiving party. |
| OTHR | Other | See narrative. |
| NEWP | NewPenalty | Penalty is new. |
| INTS | InternalisedSettlement | Penalty is not computed because the settlement has been internalised. |
| INSO | Insolvency | Penalty was removed becuase insolvency proceedings are opened against the failing participant. |
| CORP | CorporateAction | Specifies that due to a specific corporate action, the security does no longer exists. |
| NOSU | NotSubject | Penalty is not computed or removed because the security is not subject to penalties. |

#### 81.4.6.11.4.4.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Penalty status reason, in a proprietary form.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 81.4.6.11.4.4.2.2 AdditionalStatusReason <AddtlStsRsn>

*Presence:* [0..1]

*Definition:* Further details on the penalty status reason.

*Datatype:* "Max210Text" on page 3327

#### 81.4.6.11.4.5 ComputedAmount <CmptdAmt>

*Presence:* [1..1]

*Definition:* Amount computed for this penalty.

**ComputedAmount <CmptdAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 81.4.6.11.4.6 CalculationMethod <ClctnMtd>

*Presence:* [0..1]

*Definition:* Provides the calculation rule used to compute the penalty.

*Datatype:* "PenaltyCalculationMethod1Code" on page 3268

| CodeName | Name | Definition |
|---|---|---|
| BOTH | Both | Sum of the penalty based on the quantity of securities<br><br>failed to be delivered and penalty rate of the securities and the penalty based on the amount of cash failed to be delivered and the discount rate of the currency. |
| CASH | Cash | Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency. |
| MIXE | Mixed | Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency. |
| SECU | Securities | Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities. |

#### 81.4.6.11.4.7 NumberOfDays <NbOfDays>

*Presence:* [0..1]

*Definition:* Number of business days from/to the intended settlement date.

*Datatype:* "Number" on page 3324

#### 81.4.6.11.4.8 CalculationData <ClctnData>

*Presence:* [0..*]

*Definition:* Further details for the calculation of the penalty.

**CalculationData <ClctnData>** contains the following **PenaltyCalculationRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Date** <*Dt*> | [1..1] | Date | | 2800 |
| | **MissingReferenceData** <*MssngRefData*> | [0..1] | Indicator | | 2800 |
| | **FinancialInstrumentAttributes** <*FinInstrmAttrbts*> | [1..1] | | | 2800 |
| | **Identification** <*Id*> | [1..1] | ± | C6, C7, C10, C11, C13 | 2801 |
| | **SubjectToPenalties** <*SbjtToPnlties*> | [0..1] | Indicator | | 2802 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | ± | | 2803 |
| | **Liquidity** <*Lqdty*> | [0..1] | Indicator | | 2803 |
| | **PriceData** <*PricData*> | [0..1] | | | 2803 |
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2805 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |
| | **SecuritiesPenaltyRateData** <*SctiesPnltyRateData*> | [0..1] | | | 2806 |
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| | **DiscountRate** <*DscntRate*> | [0..1] | | | 2807 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2807 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2808 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2808 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2808 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2809 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2809 |
| | **SubAmountPenaltyBreakdown** <*SubAmtPnltyBrkdwn*> | [0..*] | | | 2809 |
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2809 |
| | **Type** <*Tp*> | [0..1] | CodeSet | | 2810 |

#### 81.4.6.11.4.8.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date for which the penalty applies.

*Datatype:* "ISODate" on page 3319

#### 81.4.6.11.4.8.2 MissingReferenceData <MssngRefData>

*Presence:* [0..1]

*Definition:* Information provided for penalties where there is missing reference data on this business day.

Usage: When not present, there are no missing reference data.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 81.4.6.11.4.8.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [1..1]

*Definition:* Further details on the financial instrument reported.

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following **PenaltyFinancialInstrumentIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Identification** <*Id*> | [1..1] | ± | C6, C7, C10, C11, C13 | 2801 |
| | **SubjectToPenalties** <*SbjtToPnlties*> | [0..1] | Indicator | | 2802 |
| | **ClassificationType** <*ClssfctnTp*> | [0..1] | ± | | 2803 |
| | **Liquidity** <*Lqdty*> | [0..1] | Indicator | | 2803 |
| | **PriceData** <*PricData*> | [0..1] | | | 2803 |
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |
| | **ForeignExchangeData** <*FXData*> | [0..*] | | | 2805 |
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |
| | **SecuritiesPenaltyRateData** <*SctiesPnltyRateData*> | [0..1] | | | 2806 |
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |

### 81.4.6.11.4.8.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the financial instrument.

*Impacted by:* C6 "DescriptionPresenceRule", C7 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C13 "OtherIdentificationPresenceRule"

**Identification <Id>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 81.4.6.11.4.8.3.2 SubjectToPenalties <SbjtToPnlties>

*Presence:* [0..1]

*Definition:* Indicates if the financial instrument is subject to penalties on this business day.

Usage: If not provided it means that the security is subject to penalties on this business day.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 81.4.6.11.4.8.3.3 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType1Choice" on page 2985 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ClassificationFinancialInstrument <*ClssfctnFinInstrm*> | [1..1] | IdentifierSet | | 2986 |
| Or} | AlternateClassification <*AltrnClssfctn*> | [1..1] | ± | | 2986 |

#### 81.4.6.11.4.8.3.4 Liquidity <Lqdty>

*Presence:* [0..1]

*Definition:* Specifies whether the security is liquid or illiquid.

Usage: When indicator in not provided, the liquidity is not relevant.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 81.4.6.11.4.8.3.5 PriceData <PricData>

*Presence:* [0..1]

*Definition:* Further details on the price of the financial instrument.

**PriceData <PricData>** contains the following **PriceInformation25** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Value** <*Val*> | [1..1] | | | 2803 |
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |
| | **SourceOfPrice** <*SrcOfPric*> | [0..1] | ± | | 2804 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2805 |

##### 81.4.6.11.4.8.3.5.1 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following **PriceRateOrAmount4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2804 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2804 |

#### 81.4.6.11.4.8.3.5.1.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "PercentageRate" on page 3325

#### 81.4.6.11.4.8.3.5.1.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 81.4.6.11.4.8.3.5.2 SourceOfPrice <SrcOfPric>

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following elements (see "MarketIdentification89" on page 2969 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2969 |
| | Type <*Tp*> | [1..1] | | | 2970 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2970 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2970 |

#### 81.4.6.11.4.8.3.5.3 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

**QuotationDate <QtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 81.4.6.11.4.8.3.6 ForeignExchangeData <FXData>

*Presence:* [0..*]

*Definition:* Further details on the foreign exchange rate.

**ForeignExchangeData <FXData>** contains the following **ForeignExchangeRate3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2805 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2805 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2806 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2806 |

#### 81.4.6.11.4.8.3.6.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* Value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 3324

#### 81.4.6.11.4.8.3.6.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 81.4.6.11.4.8.3.6.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 81.4.6.11.4.8.3.6.4 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date and time at which an exchange rate is quoted.

**QuotationDate <QtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 81.4.6.11.4.8.3.7 SecuritiesPenaltyRateData <SctiesPnltyRateData>

*Presence:* [0..1]

*Definition:* Penalty rate data provided if the securities is subject to penalties and the calculation method code is securities or both.

**SecuritiesPenaltyRateData <SctiesPnltyRateData>** contains the following **PenaltyRate1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **MarketIdentification** <*MktId*> | [0..1] | ± | | 2806 |
| | **SMEGrowthMarket** <*SMEGrwthMkt*> | [0..1] | Indicator | | 2807 |
| | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |

#### 81.4.6.11.4.8.3.7.1 MarketIdentification <MktId>

*Presence:* [0..1]

*Definition:* Place of trade of the related transaction.

**MarketIdentification <MktId>** contains one of the following elements (see "MarketIdentification1Choice" on page 2971 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2971 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2971 |

#### 81.4.6.11.4.8.3.7.2 SMEGrowthMarket <SMEGrwthMkt>

*Presence:* [0..1]

*Definition:* Binary classification whether the security was traded in a SME Growth Market or not.

Usage: If not provided, the indicator is not relevant for the calculation of the penalty.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

#### 81.4.6.11.4.8.3.7.3 Rate <Rate>

*Presence:* [1..1]

*Definition:* Penalty rate applicable for the asset type.

*Datatype:* "PercentageRate" on page 3325

### 81.4.6.11.4.8.4 DiscountRate <DscntRate>

*Presence:* [0..1]

*Definition:* Discount rate for the currency of the penalty, provided if the Security is subject to penalties and if the calculation method code is cash, mixed or both.

**DiscountRate <DscntRate>** contains one of the following **PriceRateOrAmount4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Rate** <*Rate*> | [1..1] | Rate | | 2807 |
| Or} | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2807 |

#### 81.4.6.11.4.8.4.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "PercentageRate" on page 3325

#### 81.4.6.11.4.8.4.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 81.4.6.11.4.8.5 ForeignExchangeData <FXData>

*Presence:* [0..*]

*Definition:* Further details on the foreign exchange rate.

**ForeignExchangeData <FXData>** contains the following **ForeignExchangeRate3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **ExchangeRate** <*XchgRate*> | [1..1] | Rate | | 2808 |
| | **UnitCurrency** <*UnitCcy*> | [0..1] | CodeSet | C1 | 2808 |
| | **QuotedCurrency** <*QtdCcy*> | [0..1] | CodeSet | C1 | 2809 |
| | **QuotationDate** <*QtnDt*> | [0..1] | ± | | 2809 |

#### 81.4.6.11.4.8.5.1 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* Value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 3324

#### 81.4.6.11.4.8.5.2 UnitCurrency <UnitCcy>

*Presence:* [0..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 81.4.6.11.4.8.5.3 QuotedCurrency <QtdCcy>

*Presence:* [0..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 81.4.6.11.4.8.5.4 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date and time at which an exchange rate is quoted.

**QuotationDate <QtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 81.4.6.11.4.8.6 SubAmountPenaltyBreakdown <SubAmtPnltyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown into sub-amounts that compose the penalty total amount.

**SubAmountPenaltyBreakdown <SubAmtPnltyBrkdwn>** contains the following **PenaltyAmountBreakdown1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Amount** <*Amt*> | [1..1] | Amount | C1, C5 | 2809 |
| | **Type** <*Tp*> | [0..1] | CodeSet | | 2810 |

#### 81.4.6.11.4.8.6.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Penalty amount defined per amount type.

*Impacted by:* C1 "ActiveCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 81.4.6.11.4.8.6.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Amount type for the penalty breakdown.

*Datatype:* "PenaltyAmountType1Code" on page 3267

| CodeName | Name | Definition |
|---|---|---|
| CASH | Cash | Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency. |
| SECU | Securities | Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities. |

### 81.4.6.11.4.9 RelatedTransaction <RltdTx>

*Presence:* [0..1]

*Definition:* Transaction for which the penalties apply.

**RelatedTransaction <RltdTx>** contains the following **PenaltyTransaction3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Reference** <*Ref*> | [1..1] | ± | C12 | 2812 |
| | **ReferenceOwner** <*RefOwnr*> | [0..1] | ± | | 2812 |
| | **TransactionDetails** <*TxDtls*> | [0..1] | | | 2813 |
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [1..1] | ± | | 2814 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2815 |
| | **CorporateActionRelatedDate** <*CorpActnRltdDt*> | [0..1] | ± | | 2815 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2815 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2815 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2816 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2816 |
| | **PostingQuantity** <*PstngQty*> | [1..1] | ± | | 2816 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2817 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 2817 |
| | **PostingAmount** <*PstngAmt*> | [0..1] | ± | | 2818 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **SettlementStatusFailing** <*SttlmStsFlng*> | [0..1] | | | 2819 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |
| | **BusinessDayEvent** <*BizDayEvt*> | [0..1] | | | 2824 |
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |
| | **NetMovementDetails** <*NetMvmntDtls*> | [0..1] | | | 2825 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2826 |
| | **SecuritiesShortfall** <*SctiesShrtfll*> | [0..1] | ± | | 2826 |
| | **ShortfallValuation** <*ShrtfllValtn*> | [0..1] | ± | | 2826 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | ± | | 2827 |
| | **NumberOfEntries** <*NbOfNtries*> | [0..1] | Quantity | | 2827 |

#### 81.4.6.11.4.9.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference of the transaction for which penalties are provided.

*Impacted by:* C12 "NoAccountOwnerTransactionIdentificationRule"

**Reference <Ref>** contains the following elements (see "TransactionIdentifications55" on page 2961 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | TradeIdentification <*TradId*> | [0..*] | Text | | 2961 |
| | UniqueTransactionIdentifier <*UnqTxIdr*> | [0..1] | IdentifierSet | | 2962 |
| | AccountOwnerTransactionIdentification <*AcctOwnrTxId*> | [1..1] | Text | | 2962 |
| | AccountServicerTransactionIdentification <*AcctSvcrTxId*> | [0..1] | Text | | 2962 |
| | MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*> | [0..1] | Text | | 2962 |
| | CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2962 |
| | ProcessorTransactionIdentification <*PrcrTxId*> | [0..1] | Text | | 2962 |
| | CommonIdentification <*CmonId*> | [0..1] | Text | | 2962 |
| | NettingServiceProviderIdentification <*NetgSvcPrvdrId*> | [0..1] | Text | | 2962 |
| | CorporateActionEventIdentification <*CorpActnEvtId*> | [0..1] | Text | | 2963 |
| | RelatedTransactionIdentification <*RltdTxId*> | [0..1] | Text | | 2963 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

#### 81.4.6.11.4.9.2 ReferenceOwner <RefOwnr>

*Presence:* [0..1]

*Definition:* Party that generates the reference.

**ReferenceOwner <RefOwnr>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

#### 81.4.6.11.4.9.3 TransactionDetails <TxDtls>

*Presence:* [0..1]

*Definition:* Further details on the transaction for which the penalties apply.

**TransactionDetails <TxDtls>** contains the following **PenaltyTransactionRecord2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SettlementTransactionOrCorporateActionEventType** <*SttlmTxOrCorpActnEvtTp*> | [1..1] | ± | | 2814 |
| | **SettlementDate** <*SttlmDt*> | [1..1] | ± | | 2815 |
| | **CorporateActionRelatedDate** <*CorpActnRltdDt*> | [0..1] | ± | | 2815 |
| | **SafekeepingAccount** <*SfkpgAcct*> | [1..1] | ± | | 2815 |
| | **AccountOwner** <*AcctOwnr*> | [0..1] | ± | | 2815 |
| | **SecuritiesMovementType** <*SctiesMvmntTp*> | [1..1] | CodeSet | | 2816 |
| | **Payment** <*Pmt*> | [1..1] | CodeSet | | 2816 |
| | **PostingQuantity** <*PstngQty*> | [1..1] | ± | | 2816 |
| | **CashAccount** <*CshAcct*> | [0..1] | ± | | 2817 |
| | **CashAccountOwner** <*CshAcctOwnr*> | [0..1] | ± | | 2817 |
| | **PostingAmount** <*PstngAmt*> | [0..1] | ± | | 2818 |
| | **AcknowledgedStatusTimeStamp** <*AckdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **MatchedStatusTimeStamp** <*MtchdStsTmStmp*> | [0..1] | DateTime | | 2819 |
| | **SettlementStatusFailing** <*SttlmStsFlng*> | [0..1] | | | 2819 |
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |
| | **BusinessDayEvent** <*BizDayEvt*> | [0..1] | | | 2824 |
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |

#### 81.4.6.11.4.9.3.1 SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Choice of type for the transaction reported.

**SettlementTransactionOrCorporateActionEventType <SttlmTxOrCorpActnEvtTp>** contains one of the following elements (see "SettlementOrCorporateActionEvent27Choice" on page 3015 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | SecuritiesTransactionType <*SctiesTxTp*> | [1..1] | ± | | 3015 |
| Or} | CorporateActionEventType <*CorpActnEvtTp*> | [1..1] | ± | C13 | 3015 |

#### 81.4.6.11.4.9.3.2 SettlementDate <SttlmDt>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**SettlementDate <SttlmDt>** contains one of the following elements (see "SettlementDate17Choice" on page 2912 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2912 |
| Or} | DateCode <*DtCd*> | [1..1] | ± | | 2912 |

#### 81.4.6.11.4.9.3.3 CorporateActionRelatedDate <CorpActnRltdDt>

*Presence:* [0..1]

*Definition:* Date related to a corporate action event.

**CorporateActionRelatedDate <CorpActnRltdDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 81.4.6.11.4.9.3.4 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 81.4.6.11.4.9.3.5 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains the following elements (see "PartyIdentification144" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3059 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3059 |

#### 81.4.6.11.4.9.3.6 SecuritiesMovementType <SctiesMvmntTp>

*Presence:* [1..1]

*Definition:* Specifies if the movement on a securities account results from a deliver or a receive instruction.

*Datatype:* "ReceiveDelivery1Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| DELI | Delivery | Financial instruments will be debited from the safekeeping account. |
| RECE | Receive | Financial instruments will be credited to the safekeeping account. |

#### 81.4.6.11.4.9.3.7 Payment <Pmt>

*Presence:* [1..1]

*Definition:* Specifies how the transaction is to be settled, for example, against payment.

*Datatype:* "DeliveryReceiptType2Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| FREE | SeparateSettlement | Settlement of the financial instrument and cash is separate. |
| APMT | AgainstPaymentSettlement | Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD). |

#### 81.4.6.11.4.9.3.8 PostingQuantity <PstngQty>

*Presence:* [1..1]

*Definition:*

**PostingQuantity <PstngQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 81.4.6.11.4.9.3.9 CashAccount <CshAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a cash entry is made.

**CashAccount <CshAcct>** contains one of the following elements (see "CashAccountIdentification5Choice" on page 2835 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2835 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2835 |

#### 81.4.6.11.4.9.3.10 CashAccountOwner <CshAcctOwnr>

*Presence:* [0..1]

*Definition:* Party that owes an amount of money to the (ultimate) creditor.

**CashAccountOwner <CshAcctOwnr>** contains the following elements (see "PartyIdentification272" on page 3068 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3068 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 3069 |
| | Identification <*Id*> | [0..1] | | | 3069 |
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |
| | CountryOfResidence <*CtryOfRes*> | [0..1] | CodeSet | C3 | 3075 |
| | ContactDetails <*CtctDtls*> | [0..1] | ± | | 3075 |

### 81.4.6.11.4.9.3.11 PostingAmount <PstngAmt>

*Presence:* [0..1]

*Definition:* Amount of money that is to be/was posted to the account.

**PostingAmount <PstngAmt>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 81.4.6.11.4.9.3.12 AcknowledgedStatusTimeStamp <AckdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is acknowledged.

*Datatype:* "ISODateTime" on page 3320

#### 81.4.6.11.4.9.3.13 MatchedStatusTimeStamp <MtchdStsTmStmp>

*Presence:* [0..1]

*Definition:* Time stamp on when the transaction is matched.

*Datatype:* "ISODateTime" on page 3320

#### 81.4.6.11.4.9.3.14 SettlementStatusFailing <SttlmStsFlng>

*Presence:* [0..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**SettlementStatusFailing <SttlmStsFlng>** contains one of the following **FailingStatus15Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **NoSpecifiedReason** <*NoSpcfdRsn*> | [1..1] | CodeSet | | 2819 |
| Or} | **Reason** <*Rsn*> | [1..*] | | | 2819 |
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |

#### 81.4.6.11.4.9.3.14.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 81.4.6.11.4.9.3.14.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following **FailingReason13** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Code** <*Cd*> | [1..1] | | | 2820 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |
| | **AdditionalReasonInformation** <*AddtlRsnInf*> | [0..1] | Text | | 2824 |

#### 81.4.6.11.4.9.3.14.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason18Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2820 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2823 |

#### 81.4.6.11.4.9.3.14.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason5Code" on page 3249

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| BYIY | BuyInProcedure | Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery). |
| CLAT | CounterpartyTooLateForSettlement | Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CANR | CancellationConfirmationRequested | Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |

| CodeName | Name | Definition |
|---|---|---|
| OBJT | UnderObjection | Financial instruments are stolen, in dispute, under objection etc. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| STCD | ConfirmationDiscrepency | Discrepancy in the settlement confirmation. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| MLAT | MoneySecuritiesTooLateForSettlement | Covering money/financial instruments were received too late for completing settlement on a same day basis. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |

| CodeName | Name | Definition |
|---|---|---|
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |

| CodeName | Name | Definition |
|---|---|---|
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| PATD | PartialDiffer | Disagreement on partial indicator preventing partial settlement. |
| PREL | PartiallyReleased | Transaction has been partially released. |

#### 81.4.6.11.4.9.3.14.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 81.4.6.11.4.9.3.14.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 81.4.6.11.4.9.3.15 BusinessDayEvent <BizDayEvt>

*Presence:* [0..1]

*Definition:* System event relevant to the computation of the penalty.

**BusinessDayEvent <BizDayEvt>** contains the following **SystemEvent3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **Type** <*Tp*> | [1..1] | | | 2824 |
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |
| | **ScheduledTime** <*SchdldTm*> | [1..1] | DateTime | | 2825 |
| | **EffectiveTime** <*FctvTm*> | [0..1] | DateTime | | 2825 |
| | **StartTime** <*StartTm*> | [0..1] | DateTime | | 2825 |
| | **EndTime** <*EndTm*> | [0..1] | DateTime | | 2825 |

#### 81.4.6.11.4.9.3.15.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Nature of the event that has occurred.

**Type <Tp>** contains one of the following **SystemEventType4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | **Code** <*Cd*> | [1..1] | CodeSet | | 2824 |
| Or} | **Proprietary** <*Prtry*> | [1..1] | ± | | 2825 |

##### 81.4.6.11.4.9.3.15.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of system event that has occurred, expressed in a coded form.

*Datatype:* "ExternalSystemEventType1Code" on page 3246

#### 81.4.6.11.4.9.3.15.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of system event that has occurred, expressed as free text or a bilaterally agreed code.

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**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 81.4.6.11.4.9.3.15.2 ScheduledTime <SchdldTm>

*Presence:* [1..1]

*Definition:* Date and time at which the event is foreseen to occur.

*Datatype:* "ISODateTime" on page 3320

#### 81.4.6.11.4.9.3.15.3 EffectiveTime <FctvTm>

*Presence:* [0..1]

*Definition:* Date and time at which the event effectively takes place.

*Datatype:* "ISODateTime" on page 3320

#### 81.4.6.11.4.9.3.15.4 StartTime <StartTm>

*Presence:* [0..1]

*Definition:* Time at which the event starts.

*Datatype:* "ISODateTime" on page 3320

#### 81.4.6.11.4.9.3.15.5 EndTime <EndTm>

*Presence:* [0..1]

*Definition:* Time at which the event ends.

*Datatype:* "ISODateTime" on page 3320

### 81.4.6.11.4.9.4 NetMovementDetails <NetMvmntDtls>

*Presence:* [0..1]

*Definition:* Net settlement movement details for which the penalties apply.

**NetMovementDetails <NetMvmntDtls>** contains the following **PenaltyNetMovementRecord1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | **SafekeepingAccount** <*SfkpgAcct*> | [0..1] | ± | | 2826 |
| | **SecuritiesShortfall** <*SctiesShrtfll*> | [0..1] | ± | | 2826 |
| | **ShortfallValuation** <*ShrtfllValtn*> | [0..1] | ± | | 2826 |
| | **TradeTransactionCondition** <*TradTxCond*> | [0..*] | ± | | 2827 |
| | **NumberOfEntries** <*NbOfNtries*> | [0..1] | Quantity | | 2827 |

#### 81.4.6.11.4.9.4.1 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 81.4.6.11.4.9.4.2 SecuritiesShortfall <SctiesShrtfll>

*Presence:* [0..1]

*Definition:* Total quantity of securities which failed to settle.

**SecuritiesShortfall <SctiesShrtfll>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 81.4.6.11.4.9.4.3 ShortfallValuation <ShrtfllValtn>

*Presence:* [0..1]

*Definition:* Valuation of securities which failed to settle.

**ShortfallValuation <ShrtfllValtn>** contains the following elements (see "AmountAndDirection5" on page 2841 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 81.4.6.11.4.9.4.4 TradeTransactionCondition <TradTxCond>

*Presence:* [0..*]

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

**TradeTransactionCondition <TradTxCond>** contains one of the following elements (see "TradeTransactionCondition5Choice" on page 3206 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3206 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3207 |

#### 81.4.6.11.4.9.4.5 NumberOfEntries <NbOfNtries>

*Presence:* [0..1]

*Definition:* Number of entries related to the net position.

*Datatype:* "Number" on page 3324

## 81.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C15 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

# 82 Message Items Types

## 82.1 MessageComponents

### 82.1.1 Account

#### 82.1.1.1 CashAccount38

*Definition:* Provides the details to identify an account.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 2828 |
| | Type <*Tp*> | [0..1] | ± | | 2828 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2828 |
| | Name <*Nm*> | [0..1] | Text | | 2829 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2829 |

##### 82.1.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**Identification <Id>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

##### 82.1.1.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the nature, or use of the account.

**Type <Tp>** contains one of the following elements (see "CashAccountType2Choice" on page 2830 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2831 |

##### 82.1.1.1.3 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Identification of the currency in which the account is held.

Usage: Currency should only be used in case one and the same account number covers several currencies

and the initiating party needs to identify which currency needs to be used for settlement on the account.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

#### 82.1.1.1.4 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account, as assigned by the account servicing institution, in agreement with the account owner in order to provide an additional means of identification of the account.

Usage: The account name is different from the account owner name. The account name is used in certain user communities to provide a means of identifying the account, in addition to the account owner's identity and the account number.

*Datatype:* "Max70Text" on page 3329

#### 82.1.1.1.5 Proxy <Prxy>

*Presence:* [0..1]

*Definition:* Specifies an alternate assumed name for the identification of the account.

**Proxy <Prxy>** contains the following elements (see "ProxyAccountIdentification1" on page 2829 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [0..1] | | | 2830 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2830 |
| | Identification <*Id*> | [1..1] | Text | | 2830 |

### 82.1.1.2 ProxyAccountIdentification1

*Definition:* Information related to a proxy identification of the account.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [0..1] | | | 2830 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2830 |
| | Identification <*Id*> | [1..1] | Text | | 2830 |

#### 82.1.1.2.1 Type <Tp>

*Presence:* [0..1]

*Definition:* Type of the proxy identification.

**Type <Tp>** contains one of the following **ProxyAccountType1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2830 |

##### 82.1.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalProxyAccountType1Code" on page 3244

##### 82.1.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 3328

#### 82.1.1.2.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification used to indicate the account identification under another specified name.

*Datatype:* "Max2048Text" on page 3326

### 82.1.1.3 CashAccountType2Choice

*Definition:* Nature or use of the account.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2831 |

#### 82.1.1.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Account type, in a coded form.

*Datatype:* "ExternalCashAccountType1Code" on page 3240

#### 82.1.1.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Nature or use of the account in a proprietary form.

*Datatype:* "Max35Text" on page 3328

### 82.1.1.4 GenericAccountIdentification1

*Definition:* Information related to a generic account identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2831 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 2831 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2831 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2831 |
| | Issuer <*Issr*> | [0..1] | Text | | 2832 |

#### 82.1.1.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max34Text" on page 3327

#### 82.1.1.4.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **AccountSchemeName1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2831 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2831 |

##### 82.1.1.4.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalAccountIdentification1Code" on page 3240

##### 82.1.1.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 3328

#### 82.1.1.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

### 82.1.1.5 CashAccount40

*Definition:* Provides the details to identify an account.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2832 |
| | Type <*Tp*> | [0..1] | ± | | 2832 |
| | Currency <*Ccy*> | [0..1] | CodeSet | C1 | 2833 |
| | Name <*Nm*> | [0..1] | Text | | 2833 |
| | Proxy <*Prxy*> | [0..1] | ± | | 2833 |

**Constraints**

- **IdentificationAndProxyGuideline**

  If the account identification is not defined through a conventional identification such as an email address or a mobile number, then the proxy element should be used for the identification of the account.

- **IdentificationOrProxyPresenceRule**

  Identification must be present or Proxy must be present. Both may be present.

```
Following Must be True
    /Identification Must be present
 Or    /Proxy Must be present
```

#### 82.1.1.5.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**Identification <Id>** contains one of the following elements (see "AccountIdentification4Choice" on page 2836 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 82.1.1.5.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the nature, or use of the account.

**Type <Tp>** contains one of the following elements (see "CashAccountType2Choice" on page 2830 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2831 |

### 82.1.1.5.3 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Identification of the currency in which the account is held.

Usage: Currency should only be used in case one and the same account number covers several currencies

and the initiating party needs to identify which currency needs to be used for settlement on the account.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 82.1.1.5.4 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account, as assigned by the account servicing institution, in agreement with the account owner in order to provide an additional means of identification of the account.

Usage: The account name is different from the account owner name. The account name is used in certain user communities to provide a means of identifying the account, in addition to the account owner's identity and the account number.

*Datatype:* "Max70Text" on page 3329

### 82.1.1.5.5 Proxy <Prxy>

*Presence:* [0..1]

*Definition:* Specifies an alternate assumed name for the identification of the account.

**Proxy <Prxy>** contains the following elements (see "ProxyAccountIdentification1" on page 2829 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [0..1] | | | 2830 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2830 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2830 |
| | Identification <*Id*> | [1..1] | Text | | 2830 |

# 82.1.2 Account Identification

## 82.1.2.1 SecuritiesAccount19

*Definition:* Account to or from which a securities entry is made.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 82.1.2.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 3328

### 82.1.2.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.2.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 3329

## 82.1.2.2 CashAccountIdentification5Choice

*Definition:* Unique identifier of an account, as assigned by the account servicer.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2835 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2835 |

### 82.1.2.2.1 IBAN <IBAN>

*Presence:* [1..1]

*Definition:* International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

*Impacted by:* C2 "IBAN"

*Datatype:* "IBAN2007Identifier" on page 3321

**Constraints**

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

### 82.1.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

*Datatype:* "Max34Text" on page 3327

## 82.1.2.3 SecuritiesAccount2Choice

*Definition:* Specifies one or a range of securities accounts.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Range <*Rg*> | [1..1] | | | 2835 |
| | From <*Fr*> | [1..1] | ± | | 2836 |
| | To <*To*> | [1..1] | ± | | 2836 |
| Or} | Account <*Acct*> | [1..*] | ± | | 2836 |

### 82.1.2.3.1 Range <Rg>

*Presence:* [1..1]

*Definition:* Range of identifications of the securities accounts.

**Range <Rg>** contains the following **SecuritiesAccountRange2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | From <*Fr*> | [1..1] | ± | | 2836 |
| | To <*To*> | [1..1] | ± | | 2836 |

#### 82.1.2.3.1.1 From <Fr>

*Presence:* [1..1]

*Definition:* Securities account number or code at which the range starts.

**From <Fr>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

#### 82.1.2.3.1.2 To <To>

*Presence:* [1..1]

*Definition:* Securities account number or code at which the range ends.

**To <To>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 82.1.2.3.2 Account <Acct>

*Presence:* [1..*]

*Definition:* Unique identification of the securities account.

**Account <Acct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

## 82.1.2.4 AccountIdentification4Choice

*Definition:* Specifies the unique identification of an account as assigned by the account servicer.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | IBAN <*IBAN*> | [1..1] | IdentifierSet | C2 | 2837 |
| Or} | Other <*Othr*> | [1..1] | ± | | 2837 |

#### 82.1.2.4.1 IBAN <IBAN>

*Presence:* [1..1]

*Definition:* International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

*Impacted by:* C2 "IBAN"

*Datatype:* "IBAN2007Identifier" on page 3321

**Constraints**

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

#### 82.1.2.4.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of an account, as assigned by the account servicer, using an identification scheme.

**Other <Othr>** contains the following elements (see "GenericAccountIdentification1" on page 2831 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2831 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 2831 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2831 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2831 |
| | Issuer <*Issr*> | [0..1] | Text | | 2832 |

## 82.1.3 Amount

### 82.1.3.1 AmountAndDirection51

*Definition:* Amount of money debited or credited on the books of an account servicer.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2838 |
| | CreditDebitIndicator <*CdtDbtInd*> | [1..1] | CodeSet | | 2838 |
| | OriginalCurrencyAndOrderedAmount <*OrgnlCcyAndOrdrdAmt*> | [0..1] | Amount | C1, C5 | 2838 |

#### 82.1.3.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

#### 82.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [1..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 82.1.3.1.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

*Presence:* [0..1]

*Definition:* Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 3210

**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.

## 82.1.3.2 AmountAndDirection20

*Definition:* Amount of money debited or credited on the books of an account servicer.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2839 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2839 |

### 82.1.3.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Total amount that needs to be settled.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 3210

**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.

### 82.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

## 82.1.3.3 AmountAndDirection6

*Definition:* Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 82.1.3.3.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money in the cash entry.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 3210

**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.

### 82.1.3.3.2 Sign <Sgn>

*Presence:* [1..1]

*Definition:* Indicates that the amount value is positive or negative.

*Datatype:* One of the following values must be used (see "PlusOrMinusIndicator" on page 3323):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

## 82.1.3.4 Amount2Choice

*Definition:* Choice between an amount with or without the currency.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AmountWithoutCurrency <*AmtWthtCcy*> | [1..1] | Amount | | 2840 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C4 | 2841 |

### 82.1.3.4.1 AmountWithoutCurrency <AmtWthtCcy>

*Presence:* [1..1]

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 82.1.3.4.2 AmountWithCurrency <AmtWthCcy>

*Presence:* [1..1]

*Definition:* Number of monetary units specified in a currency where the unit of currency is explicit.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 82.1.3.5 AmountAndDirection5

*Definition:* Amount of money debited or credited on the books of an account servicer.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 2841 |
| | CreditDebit <*CdtDbt*> | [0..1] | CodeSet | | 2842 |

#### 82.1.3.5.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that is debited or credited.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 82.1.3.5.2 CreditDebit <CdtDbt>

*Presence:* [0..1]

*Definition:* Indicates if the amount is a debited or a credited.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

## 82.1.4 Amount Range

### 82.1.4.1 ImpliedCurrencyAmountRange1Choice

*Definition:* Choice between ranges of values in which an amount is considered valid or a specified amount value which has to be matched or unmatched to be valid.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 82.1.4.1.1 FromAmount <FrAmt>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of amount values.

**FromAmount <FrAmt>** contains the following elements (see "AmountRangeBoundary1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BoundaryAmount <*BdryAmt*> | [1..1] | Amount | | 2845 |
| | Included <*Incl*> | [1..1] | Indicator | | 2845 |

#### 82.1.4.1.2 ToAmount <ToAmt>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of amount values.

**ToAmount <ToAmt>** contains the following elements (see "AmountRangeBoundary1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BoundaryAmount <*BdryAmt*> | [1..1] | Amount | | 2845 |
| | Included <*Incl*> | [1..1] | Indicator | | 2845 |

### 82.1.4.1.3 FromToAmount <FrToAmt>

*Presence:* [1..1]

*Definition:* Range of valid amount values.

**FromToAmount <FrToAmt>** contains the following **FromToAmountRange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |

#### 82.1.4.1.3.1 FromAmount <FrAmt>

*Presence:* [1..1]

*Definition:* Lower boundary of a range of amount values.

**FromAmount <FrAmt>** contains the following elements (see "AmountRangeBoundary1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BoundaryAmount <*BdryAmt*> | [1..1] | Amount | | 2845 |
| | Included <*Incl*> | [1..1] | Indicator | | 2845 |

#### 82.1.4.1.3.2 ToAmount <ToAmt>

*Presence:* [1..1]

*Definition:* Upper boundary of a range of amount values.

**ToAmount <ToAmt>** contains the following elements (see "AmountRangeBoundary1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BoundaryAmount <*BdryAmt*> | [1..1] | Amount | | 2845 |
| | Included <*Incl*> | [1..1] | Indicator | | 2845 |

### 82.1.4.1.4 EqualAmount <EQAmt>

*Presence:* [1..1]

*Definition:* Exact value an amount must match to be considered valid.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 82.1.4.1.5 NotEqualAmount <NEQAmt>

*Presence:* [1..1]

*Definition:* Value that an amount must not match to be considered valid.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

### 82.1.4.2 ActiveCurrencyAndAmountRange3

*Definition:* Range of amount values.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | ± | | 2844 |
| | CreditDebitIndicator <*CdtDbtInd*> | [0..1] | CodeSet | | 2844 |
| | Currency <*Ccy*> | [1..1] | CodeSet | C1 | 2844 |

#### 82.1.4.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Specified amount or amount range.

**Amount <Amt>** contains one of the following elements (see "ImpliedCurrencyAmountRange1Choice" on page 2842 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromAmount <*FrAmt*> | [1..1] | ± | | 2842 |
| Or | ToAmount <*ToAmt*> | [1..1] | ± | | 2842 |
| Or | FromToAmount <*FrToAmt*> | [1..1] | | | 2843 |
| | FromAmount <*FrAmt*> | [1..1] | ± | | 2843 |
| | ToAmount <*ToAmt*> | [1..1] | ± | | 2843 |
| Or | EqualAmount <*EQAmt*> | [1..1] | Amount | | 2843 |
| Or} | NotEqualAmount <*NEQAmt*> | [1..1] | Amount | | 2844 |

#### 82.1.4.2.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether the amount is a credited or debited amount.

*Datatype:* "CreditDebitCode" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

#### 82.1.4.2.3 Currency <Ccy>

*Presence:* [1..1]

*Definition:* Medium of exchange of value, used to qualify an amount.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 82.1.4.3 AmountRangeBoundary1

*Definition:* Limit for an amount range.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BoundaryAmount <*BdryAmt*> | [1..1] | Amount | | 2845 |
| | Included <*Incl*> | [1..1] | Indicator | | 2845 |

#### 82.1.4.3.1 BoundaryAmount <BdryAmt>

*Presence:* [1..1]

*Definition:* Amount value of the range limit.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 82.1.4.3.2 Included <Incl>

*Presence:* [1..1]

*Definition:* Indicates whether the boundary amount is included in the range of amount values.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 82.1.5 Balance

### 82.1.5.1 AdditionalBalanceBreakdown1

*Definition:* Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2846 |
| | Quantity <*Qty*> | [1..1] | ± | | 2846 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2846 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2847 |

**Constraints**

- **EligibleForCollateralPurposesRule**

  If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

### 82.1.5.1.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType12Choice" on page 2853 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2853 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2854 |

### 82.1.5.1.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "Balance9" on page 2860 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2860 |
| | Quantity <*Qty*> | [1..1] | ± | | 2861 |

### 82.1.5.1.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional sub-balance information.

*Datatype:* "Max140Text" on page 3326

#### 82.1.5.1.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 3111 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

### 82.1.5.2 BalanceQuantity9Choice

*Definition:* Choice between quantity formats for the balance information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2847 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2847 |

#### 82.1.5.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "Quantity6Choice" on page 2954 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2954 |
| Or} | OriginalAndCurrentFace <*OrgnlAndCurFace*> | [1..1] | ± | | 2954 |

#### 82.1.5.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification56" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2968 |
| | Issuer <*Issr*> | [1..1] | Text | | 2968 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2968 |
| | Balance <*Bal*> | [1..1] | Quantity | | 2968 |

## 82.1.5.3 SubBalanceType11Choice

*Definition:* Choice of format for the sub-balance.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2848 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2850 |

### 82.1.5.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

*Datatype:* "SecuritiesBalanceType12Code" on page 3291

| CodeName | Name | Definition |
|---|---|---|
| BLOK | Blocked | Balance of financial instruments that are blocked. |
| AWAS | AvailableWithNoAdditionalStatus | Balance of financial instruments that are freely available with no specific additional status. |
| BLCA | BlockedCorporateAction | Balance of financial instrument blocked following a corporate action, including proxy activities. |
| BLOT | BlockedTrading | Balance of financial instruments that are blocked for trading. |
| BLOV | BlockedAuthenticity | Balance of financial instruments that are blocked for verification of authenticity. |
| BORR | Borrowed | Balance of financial instruments that have been borrowed from another party. |
| BODE | PendingBorrowedDelivery | Balance of financial instruments that are pending delivery in relation to a borrow transaction. |
| BORE | PendingBorrowedReceipt | Balance of financial instruments that are pending receipt in relation to a borrow transaction. |

| CodeName | Name | Definition |
|---|---|---|
| COLI | CollateralIn | Balance of securities that belong to a third party and that are held for the purpose of collateralisation. |
| COLO | CollateralOut | Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation. |
| LOAN | OnLoan | Loan for consumption. |
| LODE | PendingOnLoanDelivery | Balance of financial instruments that are pending delivery in relation to a lending transaction. |
| LORE | PendingOnLoanReceipt | Balance of financial instruments that are pending receipt in relation to a lending transaction. |
| MARG | DerivativesMargin | Account is used when financing is by the broker/dealer. |
| PECA | PendingCorporateActionReceipt | Balance of financial instrument pending receipt following a corporate action. |
| PEDA | PendingCorporateActionDelivery | Balance of financial instrument pending delivery following a corporate action. |
| PEND | PendingDelivery | Processing has not been completed. |
| PENR | PendingReceipt | The instruction is pending receipt of securities, for example, from a purchase, loan etc. |
| PLED | Pledged | Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged. |
| REGO | OutForRegistration | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| RSTR | Restricted | Balance of financial instruments that may only be sold under certain conditions or require legal documents. |
| OTHR | Unclassified | Other. See Narrative. |
| TRAN | InTransshipment | Transaction has been generated due to transformation following a corporate action. |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| WDOC | WaitingDocumentation | Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order. |
| BTRA | BeingTransferred | Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register. |

#### 82.1.5.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.5.4 AdditionalBalanceInformation18

*Definition:* Subbalances providing additional information on a specific position but that is not to be accounted for in the building of the aggregate balance, for example, registered.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2850 |
| | Quantity <*Qty*> | [1..1] | ± | | 2851 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2851 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2851 |

**Constraints**

- **EligibleForCollateralPurposesRule**

  If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

#### 82.1.5.4.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType12Choice" on page 2853 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2853 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2854 |

### 82.1.5.4.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "Balance9" on page 2860 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2860 |
| | Quantity <*Qty*> | [1..1] | ± | | 2861 |

### 82.1.5.4.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional sub-balance information.

*Datatype:* "Max140Text" on page 3326

### 82.1.5.4.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 3111 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

## 82.1.5.5 SecuritiesBalanceType7Choice

*Definition:* Choice of format for the balance type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2852 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2853 |

### 82.1.5.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType13Code" on page 3293

| CodeName | Name | Definition |
|---|---|---|
| BLOK | Blocked | Balance of financial instruments that are blocked. |
| AWAS | AvailableWithNoAdditionalStatus | Balance of financial instruments that are freely available with no specific additional status. |
| AVAI | Available | Balance of financial instruments that are available. |
| NOMI | Registered | Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner). |
| PLED | Pledged | Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged. |
| REGO | OutForRegistration | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| RSTR | Restricted | Balance of financial instruments that may only be sold under certain conditions or require legal documents. |
| OTHR | Unclassified | Other. See Narrative. |
| SPOS | StreetPosition | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |
| UNRG | Unregistered | Balance of securities that could not be registered due to foreign ownership limitation. |
| ISSU | Issued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received. |
| QUAS | QuasiIssued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received. |
| COLA | EligibleForCollateralPurposes | Balance of securities that are eligible for use for collateral purposes. |

#### 82.1.5.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.5.6 SubBalanceType12Choice

*Definition:* Choice of format for the sub-balance.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2853 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2854 |

#### 82.1.5.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

*Datatype:* "SecuritiesBalanceType7Code" on page 3293

| CodeName | Name | Definition |
|---|---|---|
| COLA | EligibleForCollateralPurposes | Balance of securities that are eligible for use for collateral purposes. |
| OTHR | Unclassified | Other. See Narrative. |
| CLEN | TaxExempt | Tax-exempt financial instruments are to be settled. |
| DIRT | NonTaxExempt | Taxable financial instruments are to be settled. |
| NOMI | Registered | Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner). |
| SPOS | StreetPosition | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |
| UNRG | Unregistered | Balance of securities that could not be registered due to foreign ownership limitation. |
| ISSU | Issued | In issuer agent / depository communication, balance of issued |

| CodeName | Name | Definition |
|---|---|---|
| | | financial instruments for which legal documentation has been received. |
| QUAS | QuasiIssued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received. |

#### 82.1.5.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Reason a security is not available or additional information about the financial instrument for which the balance is given, for example, unregistered, registered in nominee name.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.5.7 SecuritiesSubBalanceTypeAndQuantityBreakdown3

*Definition:* Quantity breakdown information for a specific securities balance.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2854 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2854 |

#### 82.1.5.7.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**Type <Tp>** contains one of the following elements (see "SecuritiesBalanceType6Choice" on page 2858 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2858 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2860 |

#### 82.1.5.7.2 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown32" on page 3109 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3110 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3110 |
| | SecuritiesSubBalanceType <*SctiesSubBalTp*> | [0..1] | ± | | 3110 |

## 82.1.5.8 BalanceAmounts3

*Definition:* Amounts linked to a securities balance, for example, holding value.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.8.1 HoldingValue <HldgVal>

*Presence:* [0..1]

*Definition:* Value of an individual financial instrument holding within a safekeeping account.

**HoldingValue <HldgVal>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 82.1.5.8.2 PreviousHoldingValue <PrvsHldgVal>

*Presence:* [0..1]

*Definition:* Previous value of an individual financial instrument holding within a safekeeping account.

**PreviousHoldingValue <PrvsHldgVal>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 82.1.5.8.3 BookValue <BookVal>

*Presence:* [0..1]

*Definition:* Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.

**BookValue <BookVal>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 82.1.5.8.4 EligibleCollateralValue <ElgblCollVal>

*Presence:* [0..1]

*Definition:* Value of the position eligible for collateral purposes.

**EligibleCollateralValue <ElgblCollVal>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

### 82.1.5.8.5 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Interest amount that has accrued in between coupon payment periods.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

## 82.1.5.9 Balance7

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2857 |
| | Quantity <*Qty*> | [1..1] | ± | | 2857 |

### 82.1.5.9.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| SHOR | Short | Position is short, that is, the balance is negative. |
| LONG | Long | Position is long, that is, the balance is positive. |

### 82.1.5.9.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity9Choice" on page 2847 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2847 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2847 |

## 82.1.5.10 Balance6

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [1..1] | CodeSet | | 2857 |
| | Quantity <*Qty*> | [1..1] | ± | | 2858 |

### 82.1.5.10.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [1..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| SHOR | Short | Position is short, that is, the balance is negative. |
| LONG | Long | Position is long, that is, the balance is positive. |

#### 82.1.5.10.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity9Choice" on page 2847 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2847 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2847 |

### 82.1.5.11 SecuritiesBalanceType6Choice

*Definition:* Choice of format for the balance type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2858 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2860 |

#### 82.1.5.11.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as an ISO 20022 code.

*Datatype:* "SecuritiesBalanceType11Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| BLOK | Blocked | Balance of financial instruments that are blocked. |
| AWAS | AvailableWithNoAdditionalStatus | Balance of financial instruments that are freely available with no specific additional status. |
| AVAI | Available | Balance of financial instruments that are available. |
| BLCA | BlockedCorporateAction | Balance of financial instrument blocked following a corporate action, including proxy activities. |
| BLOT | BlockedTrading | Balance of financial instruments that are blocked for trading. |

| CodeName | Name | Definition |
|---|---|---|
| BLOV | BlockedAuthenticity | Balance of financial instruments that are blocked for verification of authenticity. |
| BORR | Borrowed | Balance of financial instruments that have been borrowed from another party. |
| COLI | CollateralIn | Balance of securities that belong to a third party and that are held for the purpose of collateralisation. |
| COLO | CollateralOut | Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation. |
| COLA | EligibleForCollateralPurposes | Balance of securities that are eligible for use for collateral purposes. |
| LOAN | OnLoan | Loan for consumption. |
| MARG | DerivativesMargin | Account is used when financing is by the broker/dealer. |
| PECA | PendingCorporateActionReceipt | Balance of financial instrument pending receipt following a corporate action. |
| PEDA | PendingCorporateActionDelivery | Balance of financial instrument pending delivery following a corporate action. |
| PLED | Pledged | Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged. |
| REGO | OutForRegistration | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| RSTR | Restricted | Balance of financial instruments that may only be sold under certain conditions or require legal documents. |
| OTHR | Unclassified | Other. See Narrative. |
| TRAN | InTransshipment | Transaction has been generated due to transformation following a corporate action. |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| CLEN | TaxExempt | Tax-exempt financial instruments are to be settled. |
| DIRT | NonTaxExempt | Taxable financial instruments are to be settled. |
| NOMI | Registered | Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner). |
| SPOS | StreetPosition | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |

| CodeName | Name | Definition |
|---|---|---|
| UNRG | Unregistered | Balance of securities that could not be registered due to foreign ownership limitation. |
| ISSU | Issued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received. |
| QUAS | QuasiIssued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received. |
| LODE | PendingOnLoanDelivery | Balance of financial instruments that are pending delivery in relation to a lending transaction. |

#### 82.1.5.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Sub-balance expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.5.12 Balance9

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2860 |
| | Quantity <*Qty*> | [1..1] | ± | | 2861 |

#### 82.1.5.12.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| SHOR | Short | Position is short, that is, the balance is negative. |

| CodeName | Name | Definition |
|---|---|---|
| LONG | Long | Position is long, that is, the balance is positive. |

### 82.1.5.12.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "SubBalanceQuantity6Choice" on page 2861 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2861 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 2862 |
| Or} | QuantityAndAvailability <*QtyAndAvlbty*> | [1..1] | | | 2862 |
| | Quantity <*Qty*> | [1..1] | ± | | 2862 |
| | AvailabilityIndicator <*AvlbtyInd*> | [1..1] | Indicator | | 2862 |

## 82.1.5.13 SubBalanceQuantity6Choice

*Definition:* Choice between formats for the balance information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2861 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 2862 |
| Or} | QuantityAndAvailability <*QtyAndAvlbty*> | [1..1] | | | 2862 |
| | Quantity <*Qty*> | [1..1] | ± | | 2862 |
| | AvailabilityIndicator <*AvlbtyInd*> | [1..1] | Indicator | | 2862 |

### 82.1.5.13.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.5.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification56" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2968 |
| | Issuer <*Issr*> | [1..1] | Text | | 2968 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2968 |
| | Balance <*Bal*> | [1..1] | Quantity | | 2968 |

### 82.1.5.13.3 QuantityAndAvailability <QtyAndAvlbty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance and whether the balance is available.

**QuantityAndAvailability <QtyAndAvlbty>** contains the following **QuantityAndAvailability1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Quantity <*Qty*> | [1..1] | ± | | 2862 |
| | AvailabilityIndicator <*AvlbtyInd*> | [1..1] | Indicator | | 2862 |

#### 82.1.5.13.3.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 82.1.5.13.3.2 AvailabilityIndicator <AvlbtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether the quantity of securities on the sub-balance is available.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 82.1.5.14 Balance8

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account. A securities balance is calculated from the sum of securities' receipts minus the sum of securities' deliveries.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2863 |
| | Quantity <*Qty*> | [1..1] | ± | | 2863 |

### 82.1.5.14.1 ShortLongIndicator <ShrtLngInd>

*Presence:* [0..1]

*Definition:* Indication that the position is short or long.

*Datatype:* "ShortLong1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| SHOR | Short | Position is short, that is, the balance is negative. |
| LONG | Long | Position is long, that is, the balance is positive. |

### 82.1.5.14.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "BalanceQuantity8Choice" on page 3027 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 3027 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

## 82.1.5.15 SubBalanceInformation18

*Definition:* Net position of a segregated holding of a single security within the overall position held in the securities account, for example, sub-balance per status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2864 |
| | Quantity <*Qty*> | [1..1] | ± | | 2864 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2864 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2864 |
| | AdditionalBalanceBreakdownDetails <*AddtlBalBrkdwnDtls*> | [0..*] | ± | C20, C36 | 2865 |

**Constraints**

- **AvailableWithNoStatusRule**

  If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

### 82.1.5.15.1 SubBalanceType <SubBalTp>

*Presence:* [1..1]

*Definition:* Reason for the sub-balance.

**SubBalanceType <SubBalTp>** contains one of the following elements (see "SubBalanceType11Choice" on page 2848 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2848 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2850 |

### 82.1.5.15.2 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities in the sub-balance.

**Quantity <Qty>** contains the following elements (see "Balance9" on page 2860 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2860 |
| | Quantity <*Qty*> | [1..1] | ± | | 2861 |

### 82.1.5.15.3 SubBalanceAdditionalDetails <SubBalAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional subbalance information.

*Datatype:* "Max140Text" on page 3326

### 82.1.5.15.4 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 3111 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

### 82.1.5.15.5 AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>

*Presence:* [0..*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C20 "EligibleForCollateralPurposesRule", C36 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdownDetails <AddtlBalBrkdwnDtls>** contains the following elements (see "AdditionalBalanceInformation18" on page 2850 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2850 |
| | Quantity <*Qty*> | [1..1] | ± | | 2851 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2851 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2851 |

**Constraints**

- **EligibleForCollateralPurposesRule**

  If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

## 82.1.5.16 Balance30

*Definition:* Report on the net position of a security, on a single securities account, for a certain date.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingAccount <*SfkpgAcct*> | [1..1] | ± | | 2868 |
| | BalanceForAccount <*BalForAcct*> | [0..*] | | C7, C11, C22 | 2868 |
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2870 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2870 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2871 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2873 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2874 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2874 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2874 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2875 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2875 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2875 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2876 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2876 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2876 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2877 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2877 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2877 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2878 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2878 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2879 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2880 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2880 |
| | SubAccountDetails <*SubAcctDtls*> | [0..*] | | C3, C4, C38 | 2881 |
| | AccountOwner <*AcctOwnr*> | [0..1] | | | 2883 |
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 2883 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 2883 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 2884 |
| | SafekeepingAccount <*SfkpgAcct*> | [1..1] | ± | | 2884 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ActivityIndicator <*ActvtyInd*> | [1..1] | Indicator | | 2884 |
| | BalanceForSubAccount <*BalForSubAcct*> | [0..*] | | C7, C11, C22 | 2884 |
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2886 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2886 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2887 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2889 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2890 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2890 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2890 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2891 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2891 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2891 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2892 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2892 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2892 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2893 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2894 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2894 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2895 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2896 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2896 |
| | AccountBaseCurrencyTotalAmounts <*AcctBaseCcyTtlAmts*> | [0..1] | | C40 | 2897 |
| | TotalHoldingsValueOfPage <*TtlHldgsValOfPg*> | [0..1] | ± | | 2897 |
| | TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*> | [1..1] | ± | | 2898 |
| | TotalBookValueOfStatement <*TtlBookValOfStmt*> | [0..1] | ± | | 2898 |
| | TotalEligibleCollateralValue <*TtlElgblCollVal*> | [0..1] | ± | | 2898 |

**Constraints**

- **BalanceForAccountOrSubAccountRule**

  BalanceForAccount must be present or SubAccountDetails must be present, both may be present.

### 82.1.5.16.1 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 82.1.5.16.2 BalanceForAccount <BalForAcct>

*Presence:* [0..*]

*Definition:* Report on the net position of a security, on a single securities account, for a certain date.

*Impacted by:* C7 "AggregateBalanceGuideline", C11 "BalanceAtSafekeepingPlaceRule", C22 "FinancialInstrumentAttributesRule"

**BalanceForAccount <BalForAcct>** contains the following **AggregateBalanceInformation47** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2870 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2870 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2871 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2873 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2874 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2874 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2874 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2875 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2875 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2875 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2876 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2876 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2876 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2877 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2877 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2877 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2878 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2878 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2879 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2880 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2880 |

**Constraints**

- **AggregateBalanceGuideline**

  If AvailableBalance and NotAvailableBalance are both present, then the AggregateBalance should be the sum of AvailableBalance and NotAvailableBalance.

- **BalanceAtSafekeepingPlaceRule**

  If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

  If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

#### 82.1.5.16.2.1 BalanceDate <BalDt>

*Presence:* [1..1]

*Definition:* Specifies the date of the balance position.

**BalanceDate <BalDt>** contains one of the following elements (see "DateAndDateTime1Choice" on page 2912 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2913 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2913 |

#### 82.1.5.16.2.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 82.1.5.16.2.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument other than an investment fund.

*Impacted by:* C5 "AdditionalDetailsRule", C28 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes138" on page 2923 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2925 |
| | DayCountBasis <*DayCntBsis*> | [0..1] | ± | | 2925 |
| | RegistrationForm <*RegnForm*> | [0..1] | ± | | 2926 |
| | PaymentFrequency <*PmtFrqcy*> | [0..1] | ± | | 2926 |
| | PaymentStatus <*PmtSts*> | [0..1] | ± | | 2926 |
| | VariableRateChangeFrequency <*VarblRateChngFrqcy*> | [0..1] | ± | | 2926 |
| | ClassificationType <*ClssfctnTp*> | [0..1] | ± | | 2927 |
| | OptionStyle <*OptnStyle*> | [0..1] | ± | | 2927 |
| | OptionType <*OptnTp*> | [0..1] | ± | | 2927 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2927 |
| | CouponDate <*CpnDt*> | [0..1] | Date | | 2928 |
| | ExpiryDate <*XpryDt*> | [0..1] | Date | | 2928 |
| | FloatingRateFixingDate <*FltgRateFxgDt*> | [0..1] | Date | | 2928 |
| | MaturityDate <*MtrtyDt*> | [0..1] | Date | | 2928 |
| | IssueDate <*IsseDt*> | [0..1] | Date | | 2928 |
| | NextCallableDate <*NxtCllblDt*> | [0..1] | Date | | 2928 |
| | PutableDate <*PutblDt*> | [0..1] | Date | | 2929 |
| | DatedDate <*DtdDt*> | [0..1] | Date | | 2929 |
| | FirstPaymentDate <*FrstPmtDt*> | [0..1] | Date | | 2929 |
| | PreviousFactor <*PrvsFctr*> | [0..1] | Rate | | 2929 |
| | CurrentFactor <*CurFctr*> | [0..1] | Rate | | 2929 |
| | NextFactor <*NxtFctr*> | [0..1] | Rate | | 2929 |
| | InterestRate <*IntrstRate*> | [0..1] | Rate | | 2929 |
| | YieldToMaturityRate <*YldToMtrtyRate*> | [0..1] | Rate | | 2929 |
| | NextInterestRate <*NxtIntrstRate*> | [0..1] | Rate | | 2930 |
| | IndexRateBasis <*IndxRateBsis*> | [0..1] | Rate | | 2930 |
| | CouponAttachedNumber <*CpnAttchdNb*> | [0..1] | ± | | 2930 |
| | PoolNumber <*PoolNb*> | [0..1] | ± | | 2930 |
| | VariableRateIndicator <*VarblRateInd*> | [0..1] | Indicator | | 2930 |
| | CallableIndicator <*CllblInd*> | [0..1] | Indicator | | 2931 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PutableIndicator <*PutblInd*> | [0..1] | Indicator | | 2931 |
| | MarketOrIndicativePrice <*MktOrIndctvPric*> | [0..1] | ± | | 2931 |
| | ExercisePrice <*ExrcPric*> | [0..1] | ± | | 2931 |
| | SubscriptionPrice <*SbcptPric*> | [0..1] | ± | | 2932 |
| | ConversionPrice <*ConvsPric*> | [0..1] | ± | | 2932 |
| | StrikePrice <*StrkPric*> | [0..1] | ± | | 2932 |
| | MinimumNominalQuantity <*MinNmnlQty*> | [0..1] | ± | | 2932 |
| | ContractSize <*CtrctSz*> | [0..1] | ± | | 2933 |
| | UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*> | [0..*] | ± | C3, C4, C5, C6, C7 | 2933 |
| | FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*> | [0..1] | Text | | 2934 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 82.1.5.16.2.4 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument21" on page 2947 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ClassType <*ClssTp*> | [0..1] | Text | | 2948 |
| | SecuritiesForm <*SctiesForm*> | [0..1] | CodeSet | | 2948 |
| | DistributionPolicy <*DstrbtnPlcy*> | [0..1] | CodeSet | | 2948 |
| | ProductGroup <*PdctGrp*> | [0..1] | Text | | 2949 |
| | UmbrellaName <*UmbrllNm*> | [0..1] | Text | | 2949 |
| | BaseCurrency <*BaseCcy*> | [0..1] | CodeSet | C1 | 2949 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2949 |
| | RequestedNAVCurrency <*ReqdNAVCcy*> | [0..1] | CodeSet | C1 | 2950 |
| | DualFundIndicator <*DualFndInd*> | [0..1] | Indicator | | 2950 |
| | CountryOfDomicile <*CtryOfDmcl*> | [0..1] | CodeSet | C3 | 2950 |
| | RegisteredDistributionCountry <*RegdDstrbtnCtry*> | [0..*] | CodeSet | C3 | 2950 |

#### 82.1.5.16.2.5 ValuationHaircutDetails <ValtnHrcutDtls>

*Presence:* [0..1]

*Definition:* Elements used to calculate the valuation haircut.

**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "BasicCollateralValuation1Details" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ValuationHaircut <*ValtnHrcut*> | [1..1] | Rate | | 2953 |
| | HaircutSource <*HrcutSrc*> | [0..1] | ± | | 2953 |

#### 82.1.5.16.2.6 AggregateBalance <AggtBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance6" on page 2857 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [1..1] | CodeSet | | 2857 |
| | Quantity <*Qty*> | [1..1] | ± | | 2858 |

#### 82.1.5.16.2.7 AvailableBalance <AvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlblBal>** contains the following elements (see "Balance8" on page 2863 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2863 |
| | Quantity <*Qty*> | [1..1] | ± | | 2863 |

#### 82.1.5.16.2.8 NotAvailableBalance <NotAvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is not available.

**NotAvailableBalance <NotAvlblBal>** contains one of the following elements (see "BalanceQuantity8Choice" on page 3027 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 3027 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

#### 82.1.5.16.2.9 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are kept safe physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 3113 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceFormat <*SfkpgPlcFrmt*> | [0..1] | ± | | 3113 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3114 |

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
 Or    /LEI Must be present
```

#### 82.1.5.16.2.10 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CASH | Cash | Option to choose cash. |
| SECU | Security | Distribution of securities to holders. |

#### 82.1.5.16.2.11 PriceDetails <PricDtls>

*Presence:* [0..*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C41 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 3104 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3104 |
| | Value <*Val*> | [1..1] | ± | | 3105 |
| | ValueType <*ValTp*> | [1..1] | ± | | 3105 |
| | SourceOfPrice <*SrcOfPric*> | [0..1] | ± | | 3105 |
| | QuotationDate <*QtnDt*> | [0..1] | ± | | 3105 |

**Constraints**

- **ValueRule**

  If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 82.1.5.16.2.12 ForeignExchangeDetails <FXDtls>

*Presence:* [0..*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "ForeignExchangeTerms34" on page 2956 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2957 |
| | QuotationDate <*QtnDt*> | [0..1] | DateTime | | 2957 |
| | QuotingInstitution <*QtgInstn*> | [0..1] | ± | | 2957 |

#### 82.1.5.16.2.13 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 3324

### 82.1.5.16.2.14 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* C19 "EligibleCollateralValueRule"

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 2855 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.16.2.15 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* C19 "EligibleCollateralValueRule"

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 2855 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.16.2.16 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 3111 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

### 82.1.5.16.2.17 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C10 "AvailableWithNoStatusRule", C35 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "SubBalanceInformation18" on page 2863 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2864 |
| | Quantity <*Qty*> | [1..1] | ± | | 2864 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2864 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2864 |
| | AdditionalBalanceBreakdownDetails <*AddtlBalBrkdwnDtls*> | [0..*] | ± | C20, C36 | 2865 |

#### Constraints

- **AvailableWithNoStatusRule**

  If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

### 82.1.5.16.2.18 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C21 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceBreakdown1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2846 |
| | Quantity <*Qty*> | [1..1] | ± | | 2846 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2846 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2847 |

**Constraints**

- **EligibleForCollateralPurposesRule**

  If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

### 82.1.5.16.2.19 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C23 "HoldingAdditionalDetailsRule", C8 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following elements (see "AggregateBalancePerSafekeepingPlace44" on page 2899 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlace <*SfkpgPlc*> | [1..1] | ± | C33 | 2899 |
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2900 |
| | Pledgee <*Pldgee*> | [0..1] | ± | C29 | 2900 |
| | AggregateBalance <*AggtBal*> | [1..1] | ± | | 2901 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2901 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2902 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2902 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2902 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2903 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2903 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2903 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2904 |
| | ExposureType <*XpsrTp*> | [0..1] | ± | | 2904 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2905 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2905 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2906 |

**Constraints**

- **AggregateBalanceGuideline**

  If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionnalDetails is present, then it must not contain information that can be provided in a structured field.

#### 82.1.5.16.2.20 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 3328

#### 82.1.5.16.2.21 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

### 82.1.5.16.3 SubAccountDetails <SubAcctDtls>

*Presence:* [0..*]

*Definition:* Sub-account of the safekeeping or investment account.

*Impacted by:* C3 "ActivityAndBalanceForSubAccount1Rule", C4 "ActivityAndBalanceForSubAccount2Rule", C38 "SubSafekeepingReportingRule"

**SubAccountDetails <SubAcctDtls>** contains the following **SubAccountIdentification75** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AccountOwner <*AcctOwnr*> | [0..1] | | | 2883 |
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 2883 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 2883 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 2884 |
| | SafekeepingAccount <*SfkpgAcct*> | [1..1] | ± | | 2884 |
| | ActivityIndicator <*ActvtyInd*> | [1..1] | Indicator | | 2884 |
| | BalanceForSubAccount <*BalForSubAcct*> | [0..*] | | C7, C11, C22 | 2884 |
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2886 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2886 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2887 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2889 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2890 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2890 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2890 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2891 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2891 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2891 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2892 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2892 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2892 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2893 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2894 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2894 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2895 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2896 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2896 |

**Constraints**

- **ActivityAndBalanceForSubAccount1Rule**

  If the ActivityIndicator is "true" (Yes), then at least one occurrence of BalanceForSubAccount must be present.

- **ActivityAndBalanceForSubAccount2Rule**

  If the ActivityIndicator is "false" (No), then BalanceForSubAccount must be absent.

- **SubSafekeepingReportingRule**

  Use of consolidated reports on a sub-safekeeping account must be bilaterally agreed between sender and receiver.

#### 82.1.5.16.3.1 AccountOwner <AcctOwnr>

*Presence:* [0..1]

*Definition:* Party that legally owns the account.

**AccountOwner <AcctOwnr>** contains one of the following **PartyIdentification122Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 2883 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 2883 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 2884 |

#### 82.1.5.16.3.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 82.1.5.16.3.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 3098 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [1..1] | Text | | 3098 |
| | Address <*Adr*> | [0..1] | ± | | 3098 |

#### 82.1.5.16.3.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.5.16.3.2 SafekeepingAccount <SfkpgAcct>

*Presence:* [1..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 82.1.5.16.3.3 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.5.16.3.4 BalanceForSubAccount <BalForSubAcct>

*Presence:* [0..*]

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities subaccount.

*Impacted by:* C7 "AggregateBalanceGuideline", C11 "BalanceAtSafekeepingPlaceRule", C22 "FinancialInstrumentAttributesRule"

**BalanceForSubAccount <BalForSubAcct>** contains the following **AggregateBalanceInformation47** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BalanceDate <*BalDt*> | [1..1] | ± | | 2886 |
| | FinancialInstrumentIdentification <*FinInstrmId*> | [1..1] | ± | C3, C4, C5, C6, C7 | 2886 |
| | FinancialInstrumentAttributes <*FinInstrmAttrbts*> | [0..1] | ± | C5, C28 | 2887 |
| | InvestmentFundsFinancialInstrumentAttributes <*InvstmtFndsFinInstrmAttrbts*> | [0..1] | ± | | 2889 |
| | ValuationHaircutDetails <*ValtnHrcutDtls*> | [0..1] | ± | | 2890 |
| | AggregateBalance <*AggtBal*> | [0..1] | ± | | 2890 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2890 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2891 |
| | SafekeepingPlace <*SfkpgPlc*> | [0..1] | ± | C33 | 2891 |
| | CorporateActionOptionType <*CorpActnOptnTp*> | [0..1] | CodeSet | | 2891 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2892 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2892 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2892 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2893 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2893 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2894 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2894 |
| | BalanceAtSafekeepingPlace <*BalAtSfkpgPlc*> | [0..*] | ± | C23, C8 | 2895 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2896 |
| | SupplementaryData <*SplmtryData*> | [0..*] | ± | C6 | 2896 |

**Constraints**

- **AggregateBalanceGuideline**

  If AvailableBalance and NotAvailableBalance are both present, then the AggregateBalance should be the sum of AvailableBalance and NotAvailableBalance.

- **BalanceAtSafekeepingPlaceRule**

  If SafekeepingPlace is present, then BalanceAtSafekeepingPlace is not allowed.

- **FinancialInstrumentAttributesRule**

  If InvestmentFundsFinancialInstrumentAttributes is present, then FinancialInstrumentAttributes is not allowed.

#### 82.1.5.16.3.4.1 BalanceDate <BalDt>

*Presence:* [1..1]

*Definition:* Specifies the date of the balance position.

**BalanceDate <BalDt>** contains one of the following elements (see "DateAndDateTime1Choice" on page 2912 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2913 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2913 |

#### 82.1.5.16.3.4.2 FinancialInstrumentIdentification <FinInstrmId>

*Presence:* [1..1]

*Definition:* Financial instruments representing a sum of rights of the investor vis-a-vis the issuer.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**FinancialInstrumentIdentification <FinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 82.1.5.16.3.4.3 FinancialInstrumentAttributes <FinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising a financial instrument other than an investment fund.

*Impacted by:* C5 "AdditionalDetailsRule", C28 "PlaceOfListingRule"

**FinancialInstrumentAttributes <FinInstrmAttrbts>** contains the following elements (see "FinancialInstrumentAttributes138" on page 2923 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2925 |
| | DayCountBasis <*DayCntBsis*> | [0..1] | ± | | 2925 |
| | RegistrationForm <*RegnForm*> | [0..1] | ± | | 2926 |
| | PaymentFrequency <*PmtFrqcy*> | [0..1] | ± | | 2926 |
| | PaymentStatus <*PmtSts*> | [0..1] | ± | | 2926 |
| | VariableRateChangeFrequency <*VarblRateChngFrqcy*> | [0..1] | ± | | 2926 |
| | ClassificationType <*ClssfctnTp*> | [0..1] | ± | | 2927 |
| | OptionStyle <*OptnStyle*> | [0..1] | ± | | 2927 |
| | OptionType <*OptnTp*> | [0..1] | ± | | 2927 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2927 |
| | CouponDate <*CpnDt*> | [0..1] | Date | | 2928 |
| | ExpiryDate <*XpryDt*> | [0..1] | Date | | 2928 |
| | FloatingRateFixingDate <*FltgRateFxgDt*> | [0..1] | Date | | 2928 |
| | MaturityDate <*MtrtyDt*> | [0..1] | Date | | 2928 |
| | IssueDate <*IsseDt*> | [0..1] | Date | | 2928 |
| | NextCallableDate <*NxtCllblDt*> | [0..1] | Date | | 2928 |
| | PutableDate <*PutblDt*> | [0..1] | Date | | 2929 |
| | DatedDate <*DtdDt*> | [0..1] | Date | | 2929 |
| | FirstPaymentDate <*FrstPmtDt*> | [0..1] | Date | | 2929 |
| | PreviousFactor <*PrvsFctr*> | [0..1] | Rate | | 2929 |
| | CurrentFactor <*CurFctr*> | [0..1] | Rate | | 2929 |
| | NextFactor <*NxtFctr*> | [0..1] | Rate | | 2929 |
| | InterestRate <*IntrstRate*> | [0..1] | Rate | | 2929 |
| | YieldToMaturityRate <*YldToMtrtyRate*> | [0..1] | Rate | | 2929 |
| | NextInterestRate <*NxtIntrstRate*> | [0..1] | Rate | | 2930 |
| | IndexRateBasis <*IndxRateBsis*> | [0..1] | Rate | | 2930 |
| | CouponAttachedNumber <*CpnAttchdNb*> | [0..1] | ± | | 2930 |
| | PoolNumber <*PoolNb*> | [0..1] | ± | | 2930 |
| | VariableRateIndicator <*VarblRateInd*> | [0..1] | Indicator | | 2930 |
| | CallableIndicator <*CllblInd*> | [0..1] | Indicator | | 2931 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PutableIndicator <*PutblInd*> | [0..1] | Indicator | | 2931 |
| | MarketOrIndicativePrice <*MktOrIndctvPric*> | [0..1] | ± | | 2931 |
| | ExercisePrice <*ExrcPric*> | [0..1] | ± | | 2931 |
| | SubscriptionPrice <*SbcptPric*> | [0..1] | ± | | 2932 |
| | ConversionPrice <*ConvsPric*> | [0..1] | ± | | 2932 |
| | StrikePrice <*StrkPric*> | [0..1] | ± | | 2932 |
| | MinimumNominalQuantity <*MinNmnlQty*> | [0..1] | ± | | 2932 |
| | ContractSize <*CtrctSz*> | [0..1] | ± | | 2933 |
| | UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*> | [0..*] | ± | C3, C4, C5, C6, C7 | 2933 |
| | FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*> | [0..1] | Text | | 2934 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

#### 82.1.5.16.3.4.4 InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>

*Presence:* [0..1]

*Definition:* Elements characterising an investment funds financial instrument.

**InvestmentFundsFinancialInstrumentAttributes <InvstmtFndsFinInstrmAttrbts>** contains the following elements (see "FinancialInstrument21" on page 2947 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ClassType <*ClssTp*> | [0..1] | Text | | 2948 |
| | SecuritiesForm <*SctiesForm*> | [0..1] | CodeSet | | 2948 |
| | DistributionPolicy <*DstrbtnPlcy*> | [0..1] | CodeSet | | 2948 |
| | ProductGroup <*PdctGrp*> | [0..1] | Text | | 2949 |
| | UmbrellaName <*UmbrllNm*> | [0..1] | Text | | 2949 |
| | BaseCurrency <*BaseCcy*> | [0..1] | CodeSet | C1 | 2949 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2949 |
| | RequestedNAVCurrency <*ReqdNAVCcy*> | [0..1] | CodeSet | C1 | 2950 |
| | DualFundIndicator <*DualFndInd*> | [0..1] | Indicator | | 2950 |
| | CountryOfDomicile <*CtryOfDmcl*> | [0..1] | CodeSet | C3 | 2950 |
| | RegisteredDistributionCountry <*RegdDstrbtnCtry*> | [0..*] | CodeSet | C3 | 2950 |

#### 82.1.5.16.3.4.5 ValuationHaircutDetails <ValtnHrcutDtls>

*Presence:* [0..1]

*Definition:* Elements used to calculate the valuation haircut.

**ValuationHaircutDetails <ValtnHrcutDtls>** contains the following elements (see "BasicCollateralValuation1Details" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ValuationHaircut <*ValtnHrcut*> | [1..1] | Rate | | 2953 |
| | HaircutSource <*HrcutSrc*> | [0..1] | ± | | 2953 |

#### 82.1.5.16.3.4.6 AggregateBalance <AggtBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance6" on page 2857 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [1..1] | CodeSet | | 2857 |
| | Quantity <*Qty*> | [1..1] | ± | | 2858 |

#### 82.1.5.16.3.4.7 AvailableBalance <AvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlblBal>** contains the following elements (see "Balance8" on page 2863 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2863 |
| | Quantity <*Qty*> | [1..1] | ± | | 2863 |

#### 82.1.5.16.3.4.8 NotAvailableBalance <NotAvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is not available.

**NotAvailableBalance <NotAvlblBal>** contains one of the following elements (see "BalanceQuantity8Choice" on page 3027 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 3027 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

#### 82.1.5.16.3.4.9 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are kept safe physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 3113 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceFormat <*SfkpgPlcFrmt*> | [0..1] | ± | | 3113 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3114 |

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
 Or    /LEI Must be present
```

#### 82.1.5.16.3.4.10 CorporateActionOptionType <CorpActnOptnTp>

*Presence:* [0..1]

*Definition:* Specifies the corporate action options available to the account owner.

*Datatype:* "CorporateActionOption5Code" on page 3234

| CodeName | Name | Definition |
|---|---|---|
| CASH | Cash | Option to choose cash. |
| SECU | Security | Distribution of securities to holders. |

#### 82.1.5.16.3.4.11 PriceDetails <PricDtls>

*Presence:* [0..*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C41 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 3104 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3104 |
| | Value <*Val*> | [1..1] | ± | | 3105 |
| | ValueType <*ValTp*> | [1..1] | ± | | 3105 |
| | SourceOfPrice <*SrcOfPric*> | [0..1] | ± | | 3105 |
| | QuotationDate <*QtnDt*> | [0..1] | ± | | 3105 |

**Constraints**

- **ValueRule**

  If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

#### 82.1.5.16.3.4.12 ForeignExchangeDetails <FXDtls>

*Presence:* [0..*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "ForeignExchangeTerms34" on page 2956 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2957 |
| | QuotationDate <*QtnDt*> | [0..1] | DateTime | | 2957 |
| | QuotingInstitution <*QtgInstn*> | [0..1] | ± | | 2957 |

#### 82.1.5.16.3.4.13 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 3324

### 82.1.5.16.3.4.14 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* C19 "EligibleCollateralValueRule"

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 2855 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.16.3.4.15 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* C19 "EligibleCollateralValueRule"

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 2855 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.16.3.4.16 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 3111 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

#### 82.1.5.16.3.4.17 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C10 "AvailableWithNoStatusRule", C35 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "SubBalanceInformation18" on page 2863 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2864 |
| | Quantity <*Qty*> | [1..1] | ± | | 2864 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2864 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2864 |
| | AdditionalBalanceBreakdownDetails <*AddtlBalBrkdwnDtls*> | [0..*] | ± | C20, C36 | 2865 |

**Constraints**

- **AvailableWithNoStatusRule**

  If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

#### 82.1.5.16.3.4.18 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C21 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceBreakdown1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2846 |
| | Quantity <*Qty*> | [1..1] | ± | | 2846 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2846 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2847 |

**Constraints**

- **EligibleForCollateralPurposesRule**

  If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

#### 82.1.5.16.3.4.19 BalanceAtSafekeepingPlace <BalAtSfkpgPlc>

*Presence:* [0..*]

*Definition:* Breakdown of positions per place of safekeeping (and optionally per place of listing).

*Impacted by:* C23 "HoldingAdditionalDetailsRule", C8 "AggregateBalanceGuideline"

**BalanceAtSafekeepingPlace <BalAtSfkpgPlc>** contains the following elements (see "AggregateBalancePerSafekeepingPlace44" on page 2899 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlace <*SfkpgPlc*> | [1..1] | ± | C33 | 2899 |
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2900 |
| | Pledgee <*Pldgee*> | [0..1] | ± | C29 | 2900 |
| | AggregateBalance <*AggtBal*> | [1..1] | ± | | 2901 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2901 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2902 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2902 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2902 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2903 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2903 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2903 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2904 |
| | ExposureType <*XpsrTp*> | [0..1] | ± | | 2904 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2905 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2905 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2906 |

**Constraints**

- **AggregateBalanceGuideline**

  If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionnalDetails is present, then it must not contain information that can be provided in a structured field.

#### 82.1.5.16.3.4.20 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 3328

#### 82.1.5.16.3.4.21 SupplementaryData <SplmtryData>

*Presence:* [0..*]

*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 3011 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceAndName <*PlcAndNm*> | [0..1] | Text | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

### 82.1.5.16.4 AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>

*Presence:* [0..1]

*Definition:* Total valuation amounts provided in the base currency of the account.

*Impacted by:* C40 "TotalEligibleCollateralValueRule"

**AccountBaseCurrencyTotalAmounts <AcctBaseCcyTtlAmts>** contains the following **TotalValueInPageAndStatement1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | TotalHoldingsValueOfPage <*TtlHldgsValOfPg*> | [0..1] | ± | | 2897 |
| | TotalHoldingsValueOfStatement <*TtlHldgsValOfStmt*> | [1..1] | ± | | 2898 |
| | TotalBookValueOfStatement <*TtlBookValOfStmt*> | [0..1] | ± | | 2898 |
| | TotalEligibleCollateralValue <*TtlElgblCollVal*> | [0..1] | ± | | 2898 |

**Constraints**

- **TotalEligibleCollateralValueRule**

  Total eligible collateral value is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

#### 82.1.5.16.4.1 TotalHoldingsValueOfPage <TtlHldgsValOfPg>

*Presence:* [0..1]

*Definition:* Total value of positions reported in this message.

**TotalHoldingsValueOfPage <TtlHldgsValOfPg>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

#### 82.1.5.16.4.2 TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>

*Presence:* [1..1]

*Definition:* Total value of positions reported in this statement (a statement may comprise one or more messages).

**TotalHoldingsValueOfStatement <TtlHldgsValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

#### 82.1.5.16.4.3 TotalBookValueOfStatement <TtlBookValOfStmt>

*Presence:* [0..1]

*Definition:* Total book value of positions reported in this statement (a statement may comprise one or more messages).

**TotalBookValueOfStatement <TtlBookValOfStmt>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

#### 82.1.5.16.4.4 TotalEligibleCollateralValue <TtlElgblCollVal>

*Presence:* [0..1]

*Definition:* Total value of the holdings eligible for collateral purposes reported in this statement (a statement may comprise one or more messages).

**TotalEligibleCollateralValue <TtlElgblCollVal>** contains the following elements (see "AmountAndDirection6" on page 2840 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1, C5 | 2840 |
| | Sign <*Sgn*> | [1..1] | Indicator | | 2840 |

## 82.1.5.17 AggregateBalancePerSafekeepingPlace44

*Definition:* Net position of a segregated holding, in a single security, within the overall position held in a securities account at a specified place of safekeeping.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlace <*SfkpgPlc*> | [1..1] | ± | C33 | 2899 |
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2900 |
| | Pledgee <*Pldgee*> | [0..1] | ± | C29 | 2900 |
| | AggregateBalance <*AggtBal*> | [1..1] | ± | | 2901 |
| | AvailableBalance <*AvlblBal*> | [0..1] | ± | | 2901 |
| | NotAvailableBalance <*NotAvlblBal*> | [0..1] | ± | | 2902 |
| | PriceDetails <*PricDtls*> | [0..*] | ± | C41 | 2902 |
| | ForeignExchangeDetails <*FXDtls*> | [0..*] | ± | | 2902 |
| | DaysAccrued <*DaysAcrd*> | [0..1] | Quantity | | 2903 |
| | AccountBaseCurrencyAmounts <*AcctBaseCcyAmts*> | [0..1] | ± | C19 | 2903 |
| | InstrumentCurrencyAmounts <*InstrmCcyAmts*> | [0..1] | ± | C19 | 2903 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2904 |
| | ExposureType <*XpsrTp*> | [0..1] | ± | | 2904 |
| | BalanceBreakdown <*BalBrkdwn*> | [0..*] | ± | C10, C35 | 2905 |
| | AdditionalBalanceBreakdown <*AddtlBalBrkdwn*> | [0..*] | ± | C21, C37 | 2905 |
| | HoldingAdditionalDetails <*HldgAddtlDtls*> | [0..1] | Text | | 2906 |

**Constraints**

- **AggregateBalanceGuideline**

  If AvailableQuantity and NotAvailableQuantity are both present, then the AggregateQuantity should be the sum of AvailableQuantity and NotAvailableQuantity.

- **HoldingAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if HoldingAdditionnalDetails is present, then it must not contain information that can be provided in a structured field.

### 82.1.5.17.1 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

*Impacted by:* C33 "SafekeepingPlaceFormatOrLEIRule"

**SafekeepingPlace <SfkpgPlc>** contains the following elements (see "SafeKeepingPlace3" on page 3113 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceFormat <*SfkpgPlcFrmt*> | [0..1] | ± | | 3113 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3114 |

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
 Or    /LEI Must be present
```

### 82.1.5.17.2 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 2972 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2972 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2972 |

### 82.1.5.17.3 Pledgee <Pldgee>

*Presence:* [0..1]

*Definition:* Specify the entity to which the financial instruments are pledged.

*Impacted by:* C29 "PledgeeTypeAndIdentificationOrLEIRule"

**Pledgee <Pldgee>** contains the following elements (see "Pledgee3" on page 3063 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PledgeeTypeAndIdentification <*PldgeeTpAndId*> | [0..1] | | | 3064 |
| {Or | TypeAndIdentification <*TpAndId*> | [1..1] | | | 3064 |
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3064 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |
| Or | Identification <*Id*> | [1..1] | | | 3065 |
| | Identification <*Id*> | [0..1] | Text | | 3065 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3066 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3066 |

**Constraints**

- **PledgeeTypeAndIdentificationOrLEIRule**

  PledgeeTypeAndIdentification must be present or LEI must be present.

```
Following Must be True
    /PledgeeTypeAndIdentification Must be present
 Or    /LEI Must be present
```

### 82.1.5.17.4 AggregateBalance <AggtBal>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**AggregateBalance <AggtBal>** contains the following elements (see "Balance6" on page 2857 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [1..1] | CodeSet | | 2857 |
| | Quantity <*Qty*> | [1..1] | ± | | 2858 |

### 82.1.5.17.5 AvailableBalance <AvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is available.

**AvailableBalance <AvlblBal>** contains the following elements (see "Balance8" on page 2863 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2863 |
| | Quantity <*Qty*> | [1..1] | ± | | 2863 |

### 82.1.5.17.6 NotAvailableBalance <NotAvlblBal>

*Presence:* [0..1]

*Definition:* Total quantity of financial instruments of the balance that is not available.

**NotAvailableBalance <NotAvlblBal>** contains one of the following elements (see "BalanceQuantity8Choice" on page 3027 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 3027 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

### 82.1.5.17.7 PriceDetails <PricDtls>

*Presence:* [0..*]

*Definition:* Price of the financial instrument in one or more currencies.

*Impacted by:* C41 "ValueRule"

**PriceDetails <PricDtls>** contains the following elements (see "PriceInformation20" on page 3104 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3104 |
| | Value <*Val*> | [1..1] | ± | | 3105 |
| | ValueType <*ValTp*> | [1..1] | ± | | 3105 |
| | SourceOfPrice <*SrcOfPric*> | [0..1] | ± | | 3105 |
| | QuotationDate <*QtnDt*> | [0..1] | ± | | 3105 |

**Constraints**

- **ValueRule**

  If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

### 82.1.5.17.8 ForeignExchangeDetails <FXDtls>

*Presence:* [0..*]

*Definition:* Information needed to process a currency exchange or conversion.

**ForeignExchangeDetails <FXDtls>** contains the following elements (see "ForeignExchangeTerms34" on page 2956 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2957 |
| | QuotationDate <*QtnDt*> | [0..1] | DateTime | | 2957 |
| | QuotingInstitution <*QtgInstn*> | [0..1] | ± | | 2957 |

### 82.1.5.17.9 DaysAccrued <DaysAcrd>

*Presence:* [0..1]

*Definition:* Specifies the number of days used for calculating the accrued interest amount.

*Datatype:* "Number" on page 3324

### 82.1.5.17.10 AccountBaseCurrencyAmounts <AcctBaseCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the base currency of the account.

*Impacted by:* C19 "EligibleCollateralValueRule"

**AccountBaseCurrencyAmounts <AcctBaseCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 2855 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.17.11 InstrumentCurrencyAmounts <InstrmCcyAmts>

*Presence:* [0..1]

*Definition:* Valuation amounts provided in the currency of the financial instrument.

*Impacted by:* C19 "EligibleCollateralValueRule"

**InstrumentCurrencyAmounts <InstrmCcyAmts>** contains the following elements (see "BalanceAmounts3" on page 2855 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | HoldingValue <*HldgVal*> | [0..1] | ± | | 2855 |
| | PreviousHoldingValue <*PrvsHldgVal*> | [0..1] | ± | | 2855 |
| | BookValue <*BookVal*> | [0..1] | ± | | 2856 |
| | EligibleCollateralValue <*ElgblCollVal*> | [0..1] | ± | | 2856 |
| | AccruedInterestAmount <*AcrdIntrstAmt*> | [0..1] | ± | | 2856 |

**Constraints**

- **EligibleCollateralValueRule**

  EligibleCollateralValue is only to be used in (I)CSD-participant communication or if bilaterally agreed between the sender and receiver.

### 82.1.5.17.12 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate quantity reported into significant lots, for example, tax lots.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown54" on page 3111 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

### 82.1.5.17.13 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following elements (see "ExposureType25Choice" on page 2975 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2975 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2976 |

### 82.1.5.17.14 BalanceBreakdown <BalBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of the aggregate balance per meaningful sub-balances and availability.

*Impacted by:* C10 "AvailableWithNoStatusRule", C35 "SubBalanceAdditionalDetailsRule"

**BalanceBreakdown <BalBrkdwn>** contains the following elements (see "SubBalanceInformation18" on page 2863 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2864 |
| | Quantity <*Qty*> | [1..1] | ± | | 2864 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2864 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2864 |
| | AdditionalBalanceBreakdownDetails <*AddtlBalBrkdwnDtls*> | [0..*] | ± | C20, C36 | 2865 |

**Constraints**

- **AvailableWithNoStatusRule**

  If Subbalance type is AvailableWithNoStatus, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'AvailableWithNoAdditionalStatus'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

### 82.1.5.17.15 AdditionalBalanceBreakdown <AddtlBalBrkdwn>

*Presence:* [0..*]

*Definition:* Provides additional instrument sub-balance information on all or parts of the reported financial instrument (unregistered, tax exempt, etc.).

*Impacted by:* C21 "EligibleForCollateralPurposesRule", C37 "SubBalanceAdditionalDetailsRule"

**AdditionalBalanceBreakdown <AddtlBalBrkdwn>** contains the following elements (see "AdditionalBalanceBreakdown1" on page 2845 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SubBalanceType <*SubBalTp*> | [1..1] | ± | | 2846 |
| | Quantity <*Qty*> | [1..1] | ± | | 2846 |
| | SubBalanceAdditionalDetails <*SubBalAddtlDtls*> | [0..1] | Text | | 2846 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2847 |

**Constraints**

- **EligibleForCollateralPurposesRule**

  If Subbalance type is EligibleForCollateralPurposes, then QuantityAndAvailability cannot be used.

```
On Condition
    /SubBalanceType/Code is equal to value 'EligibleForCollateralPurposes'
Following Must be True
    /Quantity/Quantity/QuantityAndAvailability Must be absent
```

- **SubBalanceAdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if SubBalanceAdditionnalDetails is used, them it must not contain information that can be provided in a structured field.

#### 82.1.5.17.16 HoldingAdditionalDetails <HldgAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information on the holding.

*Datatype:* "Max350Text" on page 3328

## 82.1.6 Cash

### 82.1.6.1 CashSettlementSystem4Choice

*Definition:* Choice of format for the cash settlement system.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2906 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2906 |

#### 82.1.6.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Cash settlement system expressed as an ISO 20022 code.

*Datatype:* "CashSettlementSystem2Code" on page 3220

| CodeName | Name | Definition |
|---|---|---|
| GROS | GrossSettlementSystem | Settle money through gross settlement system. |
| NETS | NetSettlementSystem | Settle money through net settlement system. |

#### 82.1.6.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Cash settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

# 82.1.7 Clearing System Member Identification

## 82.1.7.1 PlaceOfClearingIdentification2

*Definition:* Identification of infrastructure which may be a component of a clearing house and which facilitates clearing and settlement for its members by standing between the buyer and the seller. It may net transactions and it substitutes itself as settlement counterparty for each position.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | IdentifierSet | C2 | 2907 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2907 |

### 82.1.7.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique identification of the place of clearing.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### 82.1.7.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of clearing.

*Datatype:* "LEIIdentifier" on page 3322

# 82.1.8 Date Period

## 82.1.8.1 DatePeriod1Choice

*Definition:* Period as a date, a month or a date time span for which the statement is provided.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2908 |
| Or | DateMonth <*DtMnth*> | [1..1] | YearMonth | | 2908 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2908 |

#### 82.1.8.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Time span defined by a specific date.

*Datatype:* "ISODate" on page 3319

#### 82.1.8.1.2 DateMonth <DtMnth>

*Presence:* [1..1]

*Definition:* Time span defined by a month and a year.

*Datatype:* "ISOYearMonth" on page 3330

#### 82.1.8.1.3 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and an end date.

**FromDateToDate <FrDtToDt>** contains the following elements (see "Period2" on page 2915 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2915 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2915 |

### 82.1.8.2 DatePeriod2

*Definition:* Range of time defined by a start date and an end date.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2908 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2908 |

#### 82.1.8.2.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "ISODate" on page 3319

#### 82.1.8.2.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "ISODate" on page 3319

### 82.1.8.3 DateTimePeriod2

*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 | | 2909 |
| | ToDateTime <*ToDtTm*> | [0..1] | DateTime | | 2909 |

#### 82.1.8.3.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODateTime" on page 3320

#### 82.1.8.3.2 ToDateTime <ToDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODateTime" on page 3320

### 82.1.8.4 Period7Choice

*Definition:* Choice between date and date-time for the specification of a period.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

#### 82.1.8.4.1 FromDateTimeToDateTime <FrDtTmToDtTm>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.

**FromDateTimeToDateTime <FrDtTmToDtTm>** contains the following elements (see "DateTimePeriod1" on page 2916 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 82.1.8.4.2 FromDateToDate <FrDtToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.

**FromDateToDate <FrDtToDt>** contains the following elements (see "Period2" on page 2915 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2915 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2915 |

# 82.1.9 Date Time

## 82.1.9.1 TradeDate8Choice

*Definition:* Choice of format for the trade date.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2910 |
| Or} | DateCode <*DtCd*> | [1..1] | | | 2910 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2910 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

### 82.1.9.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as an ISO date.

**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 82.1.9.1.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date expressed as a code.

**DateCode <DtCd>** contains one of the following **TradeDateCode3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2910 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

#### 82.1.9.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade date expressed as an ISO 20022 code.

*Datatype:* "DateType3Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| VARI | Various | Partial trades have occurred over a period of two or more days. |

#### 82.1.9.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.9.2 SettlementDateCode8Choice

*Definition:* Choice of format for the settlement date code.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2911 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

#### 82.1.9.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "DateType4Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| OPEN | Open | Open-dated, which indicates that the date has not been established. |
| UKWN | Unknown | Date is unknown by the sender or has not been established. |

#### 82.1.9.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.9.3 SettlementDate17Choice

*Definition:* Choice of format for the settlement date.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2912 |
| Or} | DateCode <*DtCd*> | [1..1] | ± | | 2912 |

### 82.1.9.3.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 82.1.9.3.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see "SettlementDateCode7Choice" on page 2913 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2913 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2913 |

## 82.1.9.4 DateAndDateTime1Choice

*Definition:* Choice between a date or a date and time format.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2913 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2913 |

#### 82.1.9.4.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Numeric representation of the day of the month and year.

*Datatype:* "ISODate" on page 3319

#### 82.1.9.4.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Numeric representation of time of the day and the day of the month and year.

*Datatype:* "ISODateTime" on page 3320

### 82.1.9.5 SettlementDateCode7Choice

*Definition:* Choice of format for the settlement date code.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2913 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2913 |

#### 82.1.9.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement date expressed as an ISO 20022 code.

*Datatype:* "SettlementDate4Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| WISS | WhenIssued | Settlement is to be done when the security is issued. |

#### 82.1.9.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement date expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.9.6 DateAndDateTime2Choice

*Definition:* Choice between a date or a date and time format.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 82.1.9.6.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* "ISODate" on page 3319

### 82.1.9.6.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* "ISODateTime" on page 3320

## 82.1.9.7 SettlementDate19Choice

*Definition:* Choice of format for the settlement date.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | ± | | 2914 |
| Or} | DateCode <*DtCd*> | [1..1] | ± | | 2914 |

### 82.1.9.7.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date in ISO format.

**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

### 82.1.9.7.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Date and time at which the securities are to be delivered or received.

**DateCode <DtCd>** contains one of the following elements (see "SettlementDateCode8Choice" on page 2911 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2911 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2911 |

### 82.1.9.8 Period2

*Definition:* Time span defined by a start date and time, and an end date and time.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDate <*FrDt*> | [1..1] | Date | | 2915 |
| | ToDate <*ToDt*> | [1..1] | Date | | 2915 |

#### 82.1.9.8.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* "ISODate" on page 3319

#### 82.1.9.8.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* "ISODate" on page 3319

## 82.1.10 Date Time Period

### 82.1.10.1 DateAndPeriod3Choice

*Definition:* Choice between a date and period.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | StatementDate <*StmtDt*> | [1..1] | ± | | 2915 |
| Or} | StatementPeriod <*StmtPrd*> | [1..1] | ± | | 2916 |

#### 82.1.10.1.1 StatementDate <StmtDt>

*Presence:* [1..1]

*Definition:* Date of the statement.

**StatementDate <StmtDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 82.1.10.1.2 StatementPeriod <StmtPrd>

*Presence:* [1..1]

*Definition:* Period for the statement.

**StatementPeriod <StmtPrd>** contains one of the following elements (see "Period7Choice" on page 2909 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromDateTimeToDateTime <*FrDtTmToDtTm*> | [1..1] | ± | | 2909 |
| Or} | FromDateToDate <*FrDtToDt*> | [1..1] | ± | | 2909 |

### 82.1.10.2 DateTimePeriod1

*Definition:* Time span defined by a start date and time, and an end date and time.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromDateTime <*FrDtTm*> | [1..1] | DateTime | | 2916 |
| | ToDateTime <*ToDtTm*> | [1..1] | DateTime | | 2916 |

#### 82.1.10.2.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* "ISODateTime" on page 3320

#### 82.1.10.2.2 ToDateTime <ToDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period ends.

*Datatype:* "ISODateTime" on page 3320

## 82.1.11 Document

### 82.1.11.1 DocumentNumber5Choice

*Definition:* Choice between a short document number, a long document number or a proprietary document number.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ShortNumber <*ShrtNb*> | [1..1] | Text | | 2917 |
| Or | LongNumber <*LngNb*> | [1..1] | Text | | 2917 |
| Or} | ProprietaryNumber <*PrtryNb*> | [1..1] | ± | | 2917 |

**Constraints**

- **ShortLongNumberRule**

  ShortNumber must contain the FIN message type number of the linked message. LongNumber must contain the XML message identifier of the linked message.

#### 82.1.11.1.1 ShortNumber <ShrtNb>

*Presence:* [1..1]

*Definition:* Message type number of the document referenced.

*Datatype:* "Exact3NumericText" on page 3325

#### 82.1.11.1.2 LongNumber <LngNb>

*Presence:* [1..1]

*Definition:* MX Message identifier of the referenced document.

*Datatype:* "ISO20022MessageIdentificationText" on page 3326

#### 82.1.11.1.3 ProprietaryNumber <PrtryNb>

*Presence:* [1..1]

*Definition:* Proprietary document identification.

**ProprietaryNumber <PrtryNb>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

## 82.1.12 Financial Institution Identification

### 82.1.12.1 ClearingSystemMemberIdentification2

*Definition:* Unique identification, as assigned by a clearing system, to unambiguously identify a member of the clearing system.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ClearingSystemIdentification <*ClrSysId*> | [0..1] | ± | | 2918 |
| | MemberIdentification <*MmbId*> | [1..1] | Text | | 2918 |

#### 82.1.12.1.1 ClearingSystemIdentification <ClrSysId>

*Presence:* [0..1]

*Definition:* Specification of a pre-agreed offering between clearing agents or the channel through which the payment instruction is processed.

**ClearingSystemIdentification <ClrSysId>** contains one of the following elements (see "ClearingSystemIdentification2Choice" on page 3204 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3204 |

#### 82.1.12.1.2 MemberIdentification <MmbId>

*Presence:* [1..1]

*Definition:* Identification of a member of a clearing system.

*Datatype:* "Max35Text" on page 3328

### 82.1.12.2 GenericFinancialIdentification1

*Definition:* Information related to an identification of a financial institution.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2918 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 2918 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2919 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2919 |
| | Issuer <*Issr*> | [0..1] | Text | | 2919 |

#### 82.1.12.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 3328

#### 82.1.12.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **FinancialIdentificationSchemeName1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2919 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2919 |

#### 82.1.12.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstitutionIdentification1Code" on page 3241

#### 82.1.12.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 3328

### 82.1.12.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

## 82.1.12.3 BranchAndFinancialInstitutionIdentification8

*Definition:* Unique and unambiguous identification of a financial institution or a branch of a financial institution.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FinancialInstitutionIdentification <*FinInstnId*> | [1..1] | | | 2920 |
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |
| | BranchIdentification <*BrnchId*> | [0..1] | | | 2922 |
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

### 82.1.12.3.1 FinancialInstitutionIdentification <FinInstnId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

**FinancialInstitutionIdentification <FinInstnId>** contains the following **FinancialInstitutionIdentification23** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BICFI <*BICFI*> | [0..1] | IdentifierSet | C3 | 2920 |
| | ClearingSystemMemberIdentification <*ClrSysMmbId*> | [0..1] | ± | | 2920 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2920 |
| | Name <*Nm*> | [0..1] | Text | | 2921 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2921 |
| | Other <*Othr*> | [0..1] | ± | | 2921 |

#### 82.1.12.3.1.1 BICFI <BICFI>

*Presence:* [0..1]

*Definition:* Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C3 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 3320

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

#### 82.1.12.3.1.2 ClearingSystemMemberIdentification <ClrSysMmbId>

*Presence:* [0..1]

*Definition:* Information used to identify a member within a clearing system.

**ClearingSystemMemberIdentification <ClrSysMmbId>** contains the following elements (see "ClearingSystemMemberIdentification2" on page 2917 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ClearingSystemIdentification <*ClrSysId*> | [0..1] | ± | | 2918 |
| | MemberIdentification <*MmbId*> | [1..1] | Text | | 2918 |

#### 82.1.12.3.1.3 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identifier of the financial institution.

*Datatype:* "LEIIdentifier" on page 3322

#### 82.1.12.3.1.4 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which an agent is known and which is usually used to identify that agent.

*Datatype:* "Max140Text" on page 3326

#### 82.1.12.3.1.5 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress27" on page 3087 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3088 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3088 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3089 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3089 |
| | Department <*Dept*> | [0..1] | Text | | 3089 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3089 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3089 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3090 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3090 |
| | Floor <*Flr*> | [0..1] | Text | | 3090 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3090 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3090 |
| | Room <*Room*> | [0..1] | Text | | 3090 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3090 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3090 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3091 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3091 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3091 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3091 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3091 |

#### 82.1.12.3.1.6 Other <Othr>

*Presence:* [0..1]

*Definition:* Unique identification of an agent, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following elements (see "GenericFinancialIdentification1" on page 2918 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2918 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 2918 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2919 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2919 |
| | Issuer <*Issr*> | [0..1] | Text | | 2919 |

### 82.1.12.3.2 BranchIdentification <BrnchId>

*Presence:* [0..1]

*Definition:* Identifies a specific branch of a financial institution.

Usage: This component should be used in case the identification information in the financial institution component does not provide identification up to branch level.

**BranchIdentification <BrnchId>** contains the following **BranchData5** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | Text | | 2922 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2922 |
| | Name <*Nm*> | [0..1] | Text | | 2922 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 2923 |

#### 82.1.12.3.2.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of a branch of a financial institution.

*Datatype:* "Max35Text" on page 3328

#### 82.1.12.3.2.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification for the branch of the financial institution.

*Datatype:* "LEIIdentifier" on page 3322

#### 82.1.12.3.2.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which an agent is known and which is usually used to identify that agent.

*Datatype:* "Max140Text" on page 3326

#### 82.1.12.3.2.4 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress27" on page 3087 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3088 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3088 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3089 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3089 |
| | Department <*Dept*> | [0..1] | Text | | 3089 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3089 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3089 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3090 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3090 |
| | Floor <*Flr*> | [0..1] | Text | | 3090 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3090 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3090 |
| | Room <*Room*> | [0..1] | Text | | 3090 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3090 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3090 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3091 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3091 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3091 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3091 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3091 |

# 82.1.13 Financial Instrument

## 82.1.13.1 FinancialInstrumentAttributes138

*Definition:* Elements characterising a financial instrument.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2925 |
| | DayCountBasis <*DayCntBsis*> | [0..1] | ± | | 2925 |
| | RegistrationForm <*RegnForm*> | [0..1] | ± | | 2926 |
| | PaymentFrequency <*PmtFrqcy*> | [0..1] | ± | | 2926 |
| | PaymentStatus <*PmtSts*> | [0..1] | ± | | 2926 |
| | VariableRateChangeFrequency <*VarblRateChngFrqcy*> | [0..1] | ± | | 2926 |
| | ClassificationType <*ClssfctnTp*> | [0..1] | ± | | 2927 |
| | OptionStyle <*OptnStyle*> | [0..1] | ± | | 2927 |
| | OptionType <*OptnTp*> | [0..1] | ± | | 2927 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2927 |
| | CouponDate <*CpnDt*> | [0..1] | Date | | 2928 |
| | ExpiryDate <*XpryDt*> | [0..1] | Date | | 2928 |
| | FloatingRateFixingDate <*FltgRateFxgDt*> | [0..1] | Date | | 2928 |
| | MaturityDate <*MtrtyDt*> | [0..1] | Date | | 2928 |
| | IssueDate <*IsseDt*> | [0..1] | Date | | 2928 |
| | NextCallableDate <*NxtCllblDt*> | [0..1] | Date | | 2928 |
| | PutableDate <*PutblDt*> | [0..1] | Date | | 2929 |
| | DatedDate <*DtdDt*> | [0..1] | Date | | 2929 |
| | FirstPaymentDate <*FrstPmtDt*> | [0..1] | Date | | 2929 |
| | PreviousFactor <*PrvsFctr*> | [0..1] | Rate | | 2929 |
| | CurrentFactor <*CurFctr*> | [0..1] | Rate | | 2929 |
| | NextFactor <*NxtFctr*> | [0..1] | Rate | | 2929 |
| | InterestRate <*IntrstRate*> | [0..1] | Rate | | 2929 |
| | YieldToMaturityRate <*YldToMtrtyRate*> | [0..1] | Rate | | 2929 |
| | NextInterestRate <*NxtIntrstRate*> | [0..1] | Rate | | 2930 |
| | IndexRateBasis <*IndxRateBsis*> | [0..1] | Rate | | 2930 |
| | CouponAttachedNumber <*CpnAttchdNb*> | [0..1] | ± | | 2930 |
| | PoolNumber <*PoolNb*> | [0..1] | ± | | 2930 |
| | VariableRateIndicator <*VarblRateInd*> | [0..1] | Indicator | | 2930 |
| | CallableIndicator <*CllblInd*> | [0..1] | Indicator | | 2931 |
| | PutableIndicator <*PutblInd*> | [0..1] | Indicator | | 2931 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MarketOrIndicativePrice <*MktOrIndctvPric*> | [0..1] | ± | | 2931 |
| | ExercisePrice <*ExrcPric*> | [0..1] | ± | | 2931 |
| | SubscriptionPrice <*SbcptPric*> | [0..1] | ± | | 2932 |
| | ConversionPrice <*ConvsPric*> | [0..1] | ± | | 2932 |
| | StrikePrice <*StrkPric*> | [0..1] | ± | | 2932 |
| | MinimumNominalQuantity <*MinNmnlQty*> | [0..1] | ± | | 2932 |
| | ContractSize <*CtrctSz*> | [0..1] | ± | | 2933 |
| | UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*> | [0..*] | ± | C3, C4, C5, C6, C7 | 2933 |
| | FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*> | [0..1] | Text | | 2934 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and a ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 82.1.13.1.1 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 2972 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2972 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2972 |

### 82.1.13.1.2 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3033 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3036 |

### 82.1.13.1.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

*Definition:* Specifies the form, this is, ownership, of the security.

**RegistrationForm <RegnForm>** contains one of the following elements (see "FormOfSecurity6Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3046 |

### 82.1.13.1.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 2959 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2959 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 82.1.13.1.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

### 82.1.13.1.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 2959 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2959 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 82.1.13.1.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ClassificationFinancialInstrument <*ClssfctnFinInstrm*> | [1..1] | IdentifierSet | | 2979 |
| Or} | AlternateClassification <*AltrnClssfctn*> | [1..1] | ± | | 2979 |

### 82.1.13.1.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 3009 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3009 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

### 82.1.13.1.9 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType6Choice" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 82.1.13.1.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 82.1.13.1.11 CouponDate <CpnDt>

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "ISODate" on page 3319

### 82.1.13.1.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

### 82.1.13.1.13 FloatingRateFixingDate <FltgRateFxgDt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 3319

### 82.1.13.1.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 3319

### 82.1.13.1.15 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 3319

### 82.1.13.1.16 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 3319

#### 82.1.13.1.17 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 3319

#### 82.1.13.1.18 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 3319

#### 82.1.13.1.19 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 3319

#### 82.1.13.1.20 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 3324

#### 82.1.13.1.21 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 3324

#### 82.1.13.1.22 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 3324

#### 82.1.13.1.23 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

#### 82.1.13.1.24 YieldToMaturityRate <YldToMtrtyRate>

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.1.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.1.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the

price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.1.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number22Choice" on page 3031 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 3031 |
| Or} | Long <*Lng*> | [1..1] | ± | | 3031 |

### 82.1.13.1.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.13.1.29 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.13.1.30 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.13.1.31 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.13.1.32 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType4Choice" on page 3103 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Market <*Mkt*> | [1..1] | ± | | 3103 |
| Or} | Indicative <*Indctv*> | [1..1] | ± | | 3103 |

#### 82.1.13.1.33 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.1.34 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.1.35 ConversionPrice <ConvsPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.1.36 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.1.37 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.13.1.38 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.13.1.39 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

*Presence:* [0..*]

*Definition:* Identification of the underlying security.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

#### Constraints

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 82.1.13.1.40 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 3328

### 82.1.13.2 FinancialInstrumentAttributes92

*Definition:* Elements characterising a financial instrument.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PlaceOfListing <*PlcOfListg*> | [0..1] | ± | | 2936 |
| | DayCountBasis <*DayCntBsis*> | [0..1] | ± | | 2936 |
| | RegistrationForm <*RegnForm*> | [0..1] | ± | | 2937 |
| | PaymentFrequency <*PmtFrqcy*> | [0..1] | ± | | 2937 |
| | PaymentStatus <*PmtSts*> | [0..1] | ± | | 2937 |
| | VariableRateChangeFrequency <*VarblRateChngFrqcy*> | [0..1] | ± | | 2937 |
| | ClassificationType <*ClssfctnTp*> | [0..1] | ± | | 2938 |
| | OptionStyle <*OptnStyle*> | [0..1] | ± | | 2938 |
| | OptionType <*OptnTp*> | [0..1] | ± | | 2938 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2938 |
| | CouponDate <*CpnDt*> | [0..1] | Date | | 2939 |
| | ExpiryDate <*XpryDt*> | [0..1] | Date | | 2939 |
| | FloatingRateFixingDate <*FltgRateFxgDt*> | [0..1] | Date | | 2939 |
| | MaturityDate <*MtrtyDt*> | [0..1] | Date | | 2939 |
| | IssueDate <*IsseDt*> | [0..1] | Date | | 2939 |
| | NextCallableDate <*NxtCllblDt*> | [0..1] | Date | | 2939 |
| | PutableDate <*PutblDt*> | [0..1] | Date | | 2940 |
| | DatedDate <*DtdDt*> | [0..1] | Date | | 2940 |
| | FirstPaymentDate <*FrstPmtDt*> | [0..1] | Date | | 2940 |
| | PreviousFactor <*PrvsFctr*> | [0..1] | Rate | | 2940 |
| | CurrentFactor <*CurFctr*> | [0..1] | Rate | | 2940 |
| | NextFactor <*NxtFctr*> | [0..1] | Rate | | 2940 |
| | InterestRate <*IntrstRate*> | [0..1] | Rate | | 2940 |
| | YieldToMaturityRate <*YldToMtrtyRate*> | [0..1] | Rate | | 2940 |
| | NextInterestRate <*NxtIntrstRate*> | [0..1] | Rate | | 2941 |
| | IndexRateBasis <*IndxRateBsis*> | [0..1] | Rate | | 2941 |
| | CouponAttachedNumber <*CpnAttchdNb*> | [0..1] | ± | | 2941 |
| | PoolNumber <*PoolNb*> | [0..1] | ± | | 2941 |
| | QuantityBreakdown <*QtyBrkdwn*> | [0..*] | ± | | 2941 |
| | VariableRateIndicator <*VarblRateInd*> | [0..1] | Indicator | | 2942 |
| | CallableIndicator <*CllblInd*> | [0..1] | Indicator | | 2942 |

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PutableIndicator <*PutblInd*> | [0..1] | Indicator | | 2942 |
| | MarketOrIndicativePrice <*MktOrIndctvPric*> | [0..1] | ± | | 2942 |
| | ExercisePrice <*ExrcPric*> | [0..1] | ± | | 2943 |
| | SubscriptionPrice <*SbcptPric*> | [0..1] | ± | | 2943 |
| | ConversionPrice <*ConvsPric*> | [0..1] | ± | | 2943 |
| | StrikePrice <*StrkPric*> | [0..1] | ± | | 2943 |
| | MinimumNominalQuantity <*MinNmnlQty*> | [0..1] | ± | | 2944 |
| | ContractSize <*CtrctSz*> | [0..1] | ± | | 2944 |
| | UnderlyingFinancialInstrumentIdentification <*UndrlygFinInstrmId*> | [0..*] | ± | C3, C4, C5, C6, C7 | 2944 |
| | FinancialInstrumentAttributeAdditionalDetails <*FinInstrmAttrAddtlDtls*> | [0..1] | Text | | 2945 |

**Constraints**

- **AdditionalDetailsRule**

  Unless bilaterally agreed between the Sender and Receiver, if FinancialInstrumentAttributeAdditionalDetails is present, then it must not contain information that can be provided in a structured field.

- **PlaceOfListingRule**

  If PlaceOfListing is used and an ISO 10383 MIC exists for the market to be identified, the ISO 10383 Market Identifier Code (MIC) must be used.

### 82.1.13.2.1 PlaceOfListing <PlcOfListg>

*Presence:* [0..1]

*Definition:* Market(s) on which the security is listed.

**PlaceOfListing <PlcOfListg>** contains one of the following elements (see "MarketIdentification3Choice" on page 2972 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2972 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2972 |

### 82.1.13.2.2 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

**DayCountBasis <DayCntBsis>** contains one of the following elements (see "InterestComputationMethodFormat4Choice" on page 3032 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3033 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3036 |

### 82.1.13.2.3 RegistrationForm <RegnForm>

*Presence:* [0..1]

*Definition:* Specifies the form, this is, ownership, of the security.

**RegistrationForm <RegnForm>** contains one of the following elements (see "FormOfSecurity6Choice" on page 3045 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3046 |

### 82.1.13.2.4 PaymentFrequency <PmtFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of an interest payment.

**PaymentFrequency <PmtFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 2959 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2959 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 82.1.13.2.5 PaymentStatus <PmtSts>

*Presence:* [0..1]

*Definition:* Status of payment of a security at a particular time.

**PaymentStatus <PmtSts>** contains one of the following elements (see "SecuritiesPaymentStatus5Choice" on page 3166 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

### 82.1.13.2.6 VariableRateChangeFrequency <VarblRateChngFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the frequency of change to the variable rate of an interest bearing instrument.

**VariableRateChangeFrequency <VarblRateChngFrqcy>** contains one of the following elements (see "Frequency23Choice" on page 2959 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2959 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 82.1.13.2.7 ClassificationType <ClssfctnTp>

*Presence:* [0..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

**ClassificationType <ClssfctnTp>** contains one of the following elements (see "ClassificationType32Choice" on page 2979 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ClassificationFinancialInstrument <*ClssfctnFinInstrm*> | [1..1] | IdentifierSet | | 2979 |
| Or} | AlternateClassification <*AltrnClssfctn*> | [1..1] | ± | | 2979 |

### 82.1.13.2.8 OptionStyle <OptnStyle>

*Presence:* [0..1]

*Definition:* Specifies how an option can be exercised (American, European, Bermudan).

**OptionStyle <OptnStyle>** contains one of the following elements (see "OptionStyle8Choice" on page 3009 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3009 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

### 82.1.13.2.9 OptionType <OptnTp>

*Presence:* [0..1]

*Definition:* Specifies whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

**OptionType <OptnTp>** contains one of the following elements (see "OptionType6Choice" on page 2980 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 82.1.13.2.10 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 82.1.13.2.11 CouponDate <CpnDt>

*Presence:* [0..1]

*Definition:* Next payment date of an interest bearing financial instrument.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.12 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which a privilege expires.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.13 FloatingRateFixingDate <FltgRateFxgDt>

*Presence:* [0..1]

*Definition:* Date at which the interest rate of an interest bearing security will be calculated and reset, according to the terms of the issue.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.14 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.15 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date at which the security was made available.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.16 NextCallableDate <NxtCllblDt>

*Presence:* [0..1]

*Definition:* Next date at which the issuer has the right to pay the security prior to maturity.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.17 PutableDate <PutblDt>

*Presence:* [0..1]

*Definition:* Date at which the holder has the right to ask for redemption of the security prior to final maturity.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.18 DatedDate <DtdDt>

*Presence:* [0..1]

*Definition:* First date at which a security begins to accrue interest.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.19 FirstPaymentDate <FrstPmtDt>

*Presence:* [0..1]

*Definition:* Date at which the first interest payment is due to holders of the security.

*Datatype:* "ISODate" on page 3319

### 82.1.13.2.20 PreviousFactor <PrvsFctr>

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 3324

### 82.1.13.2.21 CurrentFactor <CurFctr>

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 3324

### 82.1.13.2.22 NextFactor <NxtFctr>

*Presence:* [0..1]

*Definition:* Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).

*Datatype:* "BaseOneRate" on page 3324

### 82.1.13.2.23 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Per annum ratio of interest paid to the principal amount of the financial instrument for a specific period of time.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.2.24 YieldToMaturityRate <YldToMtrtyRate>

*Presence:* [0..1]

*Definition:* Rate of return anticipated on a bond when held until maturity date.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.2.25 NextInterestRate <NxtIntrstRate>

*Presence:* [0..1]

*Definition:* Interest rate applicable to the next interest payment period in relation to variable rate instruments.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.2.26 IndexRateBasis <IndxRateBsis>

*Presence:* [0..1]

*Definition:* Specifies the reference rate for fixed income instruments where the

price of the instrument is indexed to the price of an underlying benchmark.

*Datatype:* "PercentageRate" on page 3325

### 82.1.13.2.27 CouponAttachedNumber <CpnAttchdNb>

*Presence:* [0..1]

*Definition:* Number of the coupon attached to the physical security.

**CouponAttachedNumber <CpnAttchdNb>** contains one of the following elements (see "Number22Choice" on page 3031 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 3031 |
| Or} | Long <*Lng*> | [1..1] | ± | | 3031 |

### 82.1.13.2.28 PoolNumber <PoolNb>

*Presence:* [0..1]

*Definition:* Number identifying a group of underlying assets assigned by the issuer of a factored security.

**PoolNumber <PoolNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.13.2.29 QuantityBreakdown <QtyBrkdwn>

*Presence:* [0..*]

*Definition:* Breakdown of a quantity into lots such as tax lots, instrument series.

**QuantityBreakdown <QtyBrkdwn>** contains the following elements (see "QuantityBreakdown31" on page 3112 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [1..1] | ± | | 3112 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3112 |

### 82.1.13.2.30 VariableRateIndicator <VarblRateInd>

*Presence:* [0..1]

*Definition:* Indicates whether the interest rate of an interest bearing instrument is reset periodically.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.13.2.31 CallableIndicator <CllblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the issuer has the right to pay the security prior to maturity. Also called RetractableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.13.2.32 PutableIndicator <PutblInd>

*Presence:* [0..1]

*Definition:* Indicates whether the holder has the right to ask for redemption of the security prior to final maturity. Also called RedeemableIndicator.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.13.2.33 MarketOrIndicativePrice <MktOrIndctvPric>

*Presence:* [0..1]

*Definition:* Value of the price, for example, as a currency and value per unit or as a percentage.

**MarketOrIndicativePrice <MktOrIndctvPric>** contains one of the following elements (see "PriceType4Choice" on page 3103 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Market <*Mkt*> | [1..1] | ± | | 3103 |
| Or} | Indicative <*Indctv*> | [1..1] | ± | | 3103 |

### 82.1.13.2.34 ExercisePrice <ExrcPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder of a derivative will buy or sell the underlying instrument.

**ExercisePrice <ExrcPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.2.35 SubscriptionPrice <SbcptPric>

*Presence:* [0..1]

*Definition:* Pre-determined price at which the holder of a right is entitled to buy the underlying instrument.

**SubscriptionPrice <SbcptPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.2.36 ConversionPrice <ConvsPric>

*Presence:* [0..1]

*Definition:* Price of one target security in the conversion.

**ConversionPrice <ConvsPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.2.37 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**StrikePrice <StrkPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.13.2.38 MinimumNominalQuantity <MinNmnlQty>

*Presence:* [0..1]

*Definition:* Minimum nominal quantity of financial instrument.

**MinimumNominalQuantity <MinNmnlQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.13.2.39 ContractSize <CtrctSz>

*Presence:* [0..1]

*Definition:* Ratio or multiplying factor used to convert one contract into a quantity.

**ContractSize <CtrctSz>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.13.2.40 UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>

*Presence:* [0..*]

*Definition:* Identification of the underlying security.

*Impacted by:* C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

**UnderlyingFinancialInstrumentIdentification <UndrlygFinInstrmId>** contains the following elements (see "SecurityIdentification19" on page 2951 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

#### 82.1.13.2.41 FinancialInstrumentAttributeAdditionalDetails <FinInstrmAttrAddtlDtls>

*Presence:* [0..1]

*Definition:* Provides additional information about the financial instrument in narrative form.

*Datatype:* "Max350Text" on page 3328

### 82.1.13.3 SecurityIdentification39

*Definition:* Identification of a security.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2946 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2947 |
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |
| | Description <*Desc*> | [0..1] | Text | | 2947 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
 Or    /Description Must be present
```

### 82.1.13.3.1 ISIN <ISIN>

*Presence:* [0..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* "ISIN2021Identifier" on page 3321

#### 82.1.13.3.2 OtherIdentification <OthrId>

*Presence:* [0..*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <OthrId>** contains the following **OtherIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2947 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2947 |
| | Type <*Tp*> | [1..1] | ± | | 2947 |

##### 82.1.13.3.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 3328

##### 82.1.13.3.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 3326

##### 82.1.13.3.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2965 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2965 |

#### 82.1.13.3.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* "Max140Text" on page 3326

### 82.1.13.4 FinancialInstrument21

*Definition:* Security that is a sub-set of an investment fund, and is governed by the same investment fund policy, for example, dividend option or valuation currency.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ClassType <*ClssTp*> | [0..1] | Text | | 2948 |
| | SecuritiesForm <*SctiesForm*> | [0..1] | CodeSet | | 2948 |
| | DistributionPolicy <*DstrbtnPlcy*> | [0..1] | CodeSet | | 2948 |
| | ProductGroup <*PdctGrp*> | [0..1] | Text | | 2949 |
| | UmbrellaName <*UmbrllNm*> | [0..1] | Text | | 2949 |
| | BaseCurrency <*BaseCcy*> | [0..1] | CodeSet | C1 | 2949 |
| | DenominationCurrency <*DnmtnCcy*> | [0..1] | CodeSet | C1 | 2949 |
| | RequestedNAVCurrency <*ReqdNAVCcy*> | [0..1] | CodeSet | C1 | 2950 |
| | DualFundIndicator <*DualFndInd*> | [0..1] | Indicator | | 2950 |
| | CountryOfDomicile <*CtryOfDmcl*> | [0..1] | CodeSet | C3 | 2950 |
| | RegisteredDistributionCountry <*RegdDstrbtnCtry*> | [0..*] | CodeSet | C3 | 2950 |

### 82.1.13.4.1 ClassType <ClssTp>

*Presence:* [0..1]

*Definition:* Features of units offered by a fund. For example, a unit may have a specific load structure, for example, front end or back end, an income policy, eg, pay out or accumulate, or a trailer policy, eg, with or without. Fund classes are typically denoted by a single character, for example, 'Class A', 'Class 2'.

*Datatype:* "Max35Text" on page 3328

### 82.1.13.4.2 SecuritiesForm <SctiesForm>

*Presence:* [0..1]

*Definition:* Specifies the form, that is, ownership, of the security.

*Datatype:* "FormOfSecurity1Code" on page 3254

| CodeName | Name | Definition |
|---|---|---|
| BEAR | Bearer | The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate. |
| REGD | Registered | Shareholder name of the financial instrument appears in the corporation/ funds books. |

### 82.1.13.4.3 DistributionPolicy <DstrbtnPlcy>

*Presence:* [0..1]

*Definition:* Income policy relating to a class type, that is, if income is paid out or retained in the fund.

*Datatype:* "DistributionPolicy1Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

### 82.1.13.4.4 ProductGroup <PdctGrp>

*Presence:* [0..1]

*Definition:* Company specific description of a group of funds.

*Datatype:* "Max140Text" on page 3326

### 82.1.13.4.5 UmbrellaName <UmbrllNm>

*Presence:* [0..1]

*Definition:* Name of the umbrella fund in which financial instrument is contained.

*Datatype:* "Max35Text" on page 3328

### 82.1.13.4.6 BaseCurrency <BaseCcy>

*Presence:* [0..1]

*Definition:* Currency of the investment fund class.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

#### 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.

### 82.1.13.4.7 DenominationCurrency <DnmtnCcy>

*Presence:* [0..1]

*Definition:* Currency in which a security is issued or redenominated.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

#### 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.

### 82.1.13.4.8 RequestedNAVCurrency <ReqdNAVCcy>

*Presence:* [0..1]

*Definition:* Currency to be used for pricing the fund. This currency must be among the set of currencies in which the price may be expressed, as stated in the prospectus.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 82.1.13.4.9 DualFundIndicator <DualFndInd>

*Presence:* [0..1]

*Definition:* Indicates whether the fund has two prices.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.13.4.10 CountryOfDomicile <CtryOfDmcl>

*Presence:* [0..1]

*Definition:* Country where the fund has legal domicile as reflected in the ISIN classification.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.13.4.11 RegisteredDistributionCountry <RegdDstrbtnCtry>

*Presence:* [0..*]

*Definition:* Countries where the fund is registered for distribution.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## 82.1.13.5 SecurityIdentification19

*Definition:* Identification of a security.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ISIN <*ISIN*> | [0..1] | IdentifierSet | | 2952 |
| | OtherIdentification <*OthrId*> | [0..*] | | | 2952 |
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |
| | Description <*Desc*> | [0..1] | Text | | 2953 |

**Constraints**

- **DescriptionPresenceRule**

  If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
 Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

  Description must be used alone as the last resort.

- **ISINGuideline**

  When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

  If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
 Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

  If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
```

```
        /ISIN Must be present
Or    /Description Must be present
```

#### 82.1.13.5.1 ISIN <ISIN>

*Presence:* [0..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* "ISINOct2015Identifier" on page 3322

#### 82.1.13.5.2 OtherIdentification <OthrId>

*Presence:* [0..*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <OthrId>** contains the following **OtherIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2952 |
| | Suffix <*Sfx*> | [0..1] | Text | | 2952 |
| | Type <*Tp*> | [1..1] | ± | | 2952 |

##### 82.1.13.5.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 3328

##### 82.1.13.5.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 3326

##### 82.1.13.5.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2965 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2965 |

#### 82.1.13.5.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* "Max140Text" on page 3326

### 82.1.13.6 BasicCollateralValuation1Details

*Definition:* Basic valuation details of a collateral position.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ValuationHaircut <*ValtnHrcut*> | [1..1] | Rate | | 2953 |
| | HaircutSource <*HrcutSrc*> | [0..1] | ± | | 2953 |

#### 82.1.13.6.1 ValuationHaircut <ValtnHrcut>

*Presence:* [1..1]

*Definition:* Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).

*Datatype:* "PercentageRate" on page 3325

#### 82.1.13.6.2 HaircutSource <HrcutSrc>

*Presence:* [0..1]

*Definition:* Place where the valuation haircut was calculated.

**HaircutSource <HrcutSrc>** contains the following elements (see "PartyIdentification15" on page 3076 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3076 |
| | Identification <*Id*> | [1..1] | Text | | 3077 |

## 82.1.14 Financial Instrument Quantity

### 82.1.14.1 FinancialInstrumentQuantity1Choice

*Definition:* Choice between formats for the quantity of security.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 82.1.14.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* "DecimalNumber" on page 3324

#### 82.1.14.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 82.1.14.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

### 82.1.14.2 Quantity6Choice

*Definition:* Choice of format for the quantity.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 2954 |
| Or} | OriginalAndCurrentFace <*OrgnlAndCurFace*> | [1..1] | ± | | 2954 |

#### 82.1.14.2.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of financial instrument in units, original face amount or current face amount.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

#### 82.1.14.2.2 OriginalAndCurrentFace <OrgnlAndCurFace>

*Presence:* [1..1]

*Definition:* Original and current value of an asset-back instrument.

**OriginalAndCurrentFace <OrgnlAndCurFace>** contains the following elements (see "OriginalAndCurrentQuantities1" on page 3114 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 3114 |
| | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 3114 |

# 82.1.15 Foreign Exchange

## 82.1.15.1 ForeignExchangeTerms24

*Definition:* Provides information about the terms of the foreign exchange transaction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2955 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2956 |
| | ResultingAmount <*RsltgAmt*> | [0..1] | Amount | C1, C4 | 2956 |

### 82.1.15.1.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

#### 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.

### 82.1.15.1.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

#### 82.1.15.1.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 3324

#### 82.1.15.1.4 ResultingAmount <RsltgAmt>

*Presence:* [0..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 82.1.15.2 ForeignExchangeTerms34

*Definition:* Information needed to process a currency exchange or conversion.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 2957 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 2957 |
| | QuotationDate <*QtnDt*> | [0..1] | DateTime | | 2957 |
| | QuotingInstitution <*QtgInstn*> | [0..1] | ± | | 2957 |

### 82.1.15.2.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 82.1.15.2.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 3212

**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.

### 82.1.15.2.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/ QuotedCurrency).

*Datatype:* "BaseOneRate" on page 3324

### 82.1.15.2.4 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date and time at which an exchange rate is quoted.

*Datatype:* "ISODateTime" on page 3320

### 82.1.15.2.5 QuotingInstitution <QtgInstn>

*Presence:* [0..1]

*Definition:* Party that proposes a foreign exchange rate.

**QuotingInstitution <QtgInstn>** contains one of the following elements (see "PartyIdentification120Choice" on page 3079 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3079 |
| Or | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3079 |
| Or} | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3079 |

# 82.1.16 Frequency

## 82.1.16.1 Frequency22Choice

*Definition:* Choice of format for a frequency, for example, the frequency of delivery of a statement.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2958 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

### 82.1.16.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency7Code" on page 3238

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| ADHO | Adhoc | Event takes place as necessary. |
| MNTH | Monthly | Event takes place every month or once a month. |
| DAIL | Daily | Event takes place every day. |
| INDA | IntraDay | Event takes place several times a day. |
| WEEK | Weekly | Event takes place once a week. |
| SEMI | SemiAnnual | Event takes place every six months or two times a year. |
| QUTR | Quarterly | Event takes place every three months or four times a year. |
| TOMN | EveryTwoMonths | Event takes place every two months. |
| TOWK | EveryTwoWeeks | Event takes place every two weeks. |
| TWMN | TwiceAMonth | Event takes place two times a month. |
| OVNG | Overnight | Event takes place overnight. |
| ONDE | OnDemand | Event takes place on demand. |

#### 82.1.16.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.16.2 Frequency23Choice

*Definition:* Choice of format for a frequency, for example, a payment frequency.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2959 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2959 |

#### 82.1.16.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "EventFrequency3Code" on page 3237

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| MNTH | Monthly | Event takes place every month or once a month. |
| QUTR | Quarterly | Event takes place every three months or four times a year. |
| SEMI | SemiAnnual | Event takes place every six months or two times a year. |
| WEEK | Weekly | Event takes place once a week. |

#### 82.1.16.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.16.3 Frequency35Choice

*Definition:* Choice of format for a frequency, for example, the frequency of payment.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2960 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2960 |

### 82.1.16.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Frequency expressed as an ISO 20022 code.

*Datatype:* "Frequency5Code" on page 3254

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| MNTH | Monthly | Event takes place every month or once a month. |
| QURT | Quarterly | Event takes place every three months or four times a year. |
| MIAN | SemiAnnual | Event takes place every six months or two times a year. |
| WEEK | Weekly | Event takes place once a week. |
| DAIL | Daily | Event takes place every day. |
| ADHO | Adhoc | Event takes place on request or as necessary. |
| INDA | IntraDay | Event takes place several times a day. |
| OVNG | Overnight | Event takes place overnight. |
| TEND | TenDays | Event takes place every ten business days. |

### 82.1.16.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Frequency expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

# 82.1.17 Identification Information

## 82.1.17.1 TransactionIdentifications55

*Definition:* Provides transaction type and identification information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | TradeIdentification <*TradId*> | [0..*] | Text | | 2961 |
| | UniqueTransactionIdentifier <*UnqTxIdr*> | [0..1] | IdentifierSet | | 2962 |
| | AccountOwnerTransactionIdentification <*AcctOwnrTxId*> | [1..1] | Text | | 2962 |
| | AccountServicerTransactionIdentification <*AcctSvcrTxId*> | [0..1] | Text | | 2962 |
| | MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*> | [0..1] | Text | | 2962 |
| | CounterpartyMarketInfrastructureTransactionIdentification <*CtrPtyMktInfrstrctrTxId*> | [0..1] | Text | | 2962 |
| | ProcessorTransactionIdentification <*PrcrTxId*> | [0..1] | Text | | 2962 |
| | CommonIdentification <*CmonId*> | [0..1] | Text | | 2962 |
| | NettingServiceProviderIdentification <*NetgSvcPrvdrId*> | [0..1] | Text | | 2962 |
| | CorporateActionEventIdentification <*CorpActnEvtId*> | [0..1] | Text | | 2963 |
| | RelatedTransactionIdentification <*RltdTxId*> | [0..1] | Text | | 2963 |

**Constraints**

- **NoAccountOwnerTransactionIdentificationRule**

  If no reference is available for the AccountOwnerTransactionIdentification, for example, the transaction was sent by fax, then the AccountOwnerTransactionIdentification must be NONREF.

### 82.1.17.1.1 TradeIdentification <TradId>

*Presence:* [0..*]

*Definition:* Reference assigned to the trade by the investor or the trading party. This reference will be used throughout the trade life cycle to access/update the trade details.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.2 UniqueTransactionIdentifier <UnqTxIdr>

*Presence:* [0..1]

*Definition:* Unique Transaction Identifier (UTI) as agreed with the other counterparty.

*Datatype:* "UTIIdentifier" on page 3322

#### 82.1.17.1.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.5 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.6 CounterpartyMarketInfrastructureTransactionIdentification <CtrPtyMktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.7 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.8 CommonIdentification <CmonId>

*Presence:* [0..1]

*Definition:* Unique reference agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.9 NettingServiceProviderIdentification <NetgSvcPrvdrId>

*Presence:* [0..1]

*Definition:* Identification assigned by the netting service provider to identify the net transaction resulting from the netting process.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.10 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.1.11 RelatedTransactionIdentification <RltdTxId>

*Presence:* [0..1]

*Definition:* Matching reference

*Datatype:* "Max35Text" on page 3328

### 82.1.17.2 GenericIdentification80

*Definition:* Identification expressed as a proprietary type and narrative description.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2963 |
| | Identification <*Id*> | [0..1] | Text | | 2963 |

#### 82.1.17.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.17.2.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.3 IdentificationType42Choice

*Definition:* Choice between a code and a data source scheme to specify the type of alternate identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2964 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2964 |

### 82.1.17.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a code.

*Datatype:* "TypeOfIdentification1Code" on page 3313

| CodeName | Name | Definition |
|---|---|---|
| ARNU | AlienRegistrationNumber | Number assigned by a government agency to identify foreign nationals. |
| CCPT | PassportNumber | Number assigned by a passport authority. |
| CHTY | TaxExemptIdentificationNumber | Number assigned to a tax exempt entity. |
| CORP | CorporateIdentification | Number assigned to a corporate entity. |
| DRLC | DriverLicenseNumber | Number assigned to a driver's license. |
| FIIN | ForeignInvestmentIdentityNumber | Number assigned to a foreign investor (other than the alien number). |
| TXID | TaxIdentificationNumber | Number assigned by a tax authority to an entity. |

### 82.1.17.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of identification is defined using a data source scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.17.4 GenericIdentification36

*Definition:* Identification using a proprietary scheme.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

#### 82.1.17.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.4.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.4.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.5 IdentificationSource3Choice

*Definition:* Choice between source of identification of a financial instrument.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2965 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 2965 |

#### 82.1.17.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.

*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 3242

#### 82.1.17.5.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.6 GenericIdentification37

*Definition:* Identification expressed as a proprietary type and narrative description.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 82.1.17.6.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.6.2 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.7 GenericIdentification1

*Definition:* Information related to an identification, for example party identification or account identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 82.1.17.7.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.7.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.7.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.8 GenericIdentification30

*Definition:* Information related to an identification, for example, party identification or account identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.17.8.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Exact4AlphaNumericText" on page 3325

#### 82.1.17.8.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.8.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.9 GenericIdentification78

*Definition:* Identification expressed as a proprietary type and narrative description.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2967 |
| | Identification <*Id*> | [0..1] | Text | | 2967 |

#### 82.1.17.9.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.17.9.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.

*Datatype:* "Max35Text" on page 3328

## 82.1.17.10 GenericIdentification56

*Definition:* Proprietary information related to a balance.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2968 |
| | Issuer <*Issr*> | [1..1] | Text | | 2968 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2968 |
| | Balance <*Bal*> | [1..1] | Quantity | | 2968 |

### 82.1.17.10.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Exact4AlphaNumericText" on page 3325

### 82.1.17.10.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.10.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 3328

### 82.1.17.10.4 Balance <Bal>

*Presence:* [1..1]

*Definition:* Value of the balance.

*Datatype:* "DecimalNumber" on page 3324

## 82.1.17.11 GenericIdentification13

*Definition:* Information related to an identification, for example, party identification or account identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

#### 82.1.17.11.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max4AlphaNumericText" on page 3328

#### 82.1.17.11.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

*Datatype:* "Max35Text" on page 3328

#### 82.1.17.11.3 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

## 82.1.18 Market

### 82.1.18.1 MarketIdentification89

*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2969 |
| | Type <*Tp*> | [1..1] | | | 2970 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2970 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2970 |

#### 82.1.18.1.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade (stock exchanges), to regulated markets (for example, Electronic Trading Platforms - ECN), and to unregulated markets (for example, Automated Trading Systems - ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see "MarketIdentification1Choice" on page 2971 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2971 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2971 |

### 82.1.18.1.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following **MarketType15Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2970 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2970 |

#### 82.1.18.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "MarketType4Code" on page 3263

| CodeName | Name | Definition |
|---|---|---|
| FUND | Fund | The place is a fund (transfer agent, fund itself, etc.). |
| LMAR | LocalMarket | The place is a local market. |
| THEO | Theoretical | The place is theoretical. |
| VEND | Vendor | The place is a vendor. |

#### 82.1.18.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.18.2 MarketClientSide6Choice

*Definition:* Choice of format for the market/client side information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2971 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2971 |

#### 82.1.18.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as an ISO 20022 code.

*Datatype:* "MarketClientSide1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| CLNT | ClientSide | Instruction is for a client side transaction. |
| MAKT | MarketSide | Instruction is for a market side transaction. |

#### 82.1.18.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market side or a client side information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.18.3 MarketIdentification1Choice

*Definition:* Choice of market identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2971 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2971 |

#### 82.1.18.3.1 MarketIdentifierCode <MktIdrCd>

*Presence:* [1..1]

*Definition:* ISO 10383 Market Identification Code.

*Datatype:* "MICIdentifier" on page 3322

#### 82.1.18.3.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* "Max35Text" on page 3328

## 82.1.18.4 MarketIdentification3Choice

*Definition:* Choice of market identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2972 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2972 |

### 82.1.18.4.1 MarketIdentifierCode <MktIdrCd>

*Presence:* [1..1]

*Definition:* Market Identifier Code. Identification of a financial market, as stipulated in the norm ISO 10383 "Codes for exchanges and market identifications".

*Datatype:* "MICIdentifier" on page 3322

### 82.1.18.4.2 Description <Desc>

*Presence:* [1..1]

*Definition:* Description of the market when no Market Identifier Code is available.

*Datatype:* "Max35Text" on page 3328

## 82.1.18.5 PlaceOfTradeIdentification1

*Definition:* Identification of market in which a trade transaction has been executed.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MarketTypeAndIdentification <*MktTpAndId*> | [0..1] | ± | C17 | 2972 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 2973 |

### 82.1.18.5.1 MarketTypeAndIdentification <MktTpAndId>

*Presence:* [0..1]

*Definition:* Identification and type of the place of trade.

*Impacted by:* C17 "MarketTypeAndIdentificationRule"

**MarketTypeAndIdentification <MktTpAndId>** contains the following elements (see "MarketIdentification84" on page 2973 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2973 |
| | Type <*Tp*> | [1..1] | ± | | 2973 |

**Constraints**

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/ MarketIdentifierCode must be present.

#### 82.1.18.5.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of trade.

*Datatype:* "LEIIdentifier" on page 3322

### 82.1.18.6 MarketIdentification84

*Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2973 |
| | Type <*Tp*> | [1..1] | ± | | 2973 |

**Constraints**

- **MarketTypeAndIdentificationRule**

  If Type/Code is OverTheCounter (OTCO) and if Identification is present, then Identification/ Description must specify a system.

  If Type/Code is Exchange (EXCH) and if Identification is present, then Identification/ MarketIdentifierCode must be present.

#### 82.1.18.6.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Code allocated to places of trade, that is, stock exchanges, regulated markets, for example, Electronic Trading Platforms (ECN), and unregulated markets, for example, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.

**Identification <Id>** contains one of the following elements (see "MarketIdentification1Choice" on page 2971 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketIdentifierCode <*MktIdrCd*> | [1..1] | IdentifierSet | | 2971 |
| Or} | Description <*Desc*> | [1..1] | Text | | 2971 |

#### 82.1.18.6.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Nature of a market in which transactions take place.

**Type <Tp>** contains one of the following elements (see "MarketType8Choice" on page 2974 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2974 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2974 |

## 82.1.18.7 MarketType8Choice

*Definition:* Choice of format for the market type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2974 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2974 |

### 82.1.18.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Market type expressed as an ISO 20022 code.

*Datatype:* "MarketType2Code" on page 3263

| CodeName | Name | Definition |
|---|---|---|
| PRIM | PrimaryMarket | The place is a primary market. |
| SECM | SecondaryMarket | The place is a secondary market. |
| OTCO | OverTheCounter | The place is over the counter. |
| VARI | Various | Various places. |
| EXCH | StockExchange | The place is a stock exchange. |

### 82.1.18.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Market type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

# 82.1.19 Miscellaneous

## 82.1.19.1 ExposureType25Choice

*Definition:* Choice of format for the exposure information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2975 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2976 |

### 82.1.19.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Collateral movement exposure type expressed as an ISO 20022 code.

*Datatype:* "ExposureType15Code" on page 3238

| CodeName | Name | Definition |
|---|---|---|
| BFWD | BondForward | Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts. |
| PAYM | CashSettlement | In support of any type of cash settlement. |
| CCPC | CCPCollateral | Collateral covering the initial margin requirements for OTC trades cleared through a CCP. |
| COMM | Commodities | Any good exchanged during commerce, which includes goods traded on a commodity exchange. |
| CRDS | CreditDefaultSwap | Swap designed to transfer the credit exposure of fixed income products between parties. |
| CRTL | CreditLine | Opening of a credit line before trading. |
| CRSP | CreditSupport | Cash lending/borrowing; letter of credit; signing of master agreement. |
| CCIR | CrossCurrencyIRS | Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount. |
| CRPR | CrossProduct | Combination of various types of trades. |
| EQPT | EquityOption | Trading of equity option (also known as stock options). |
| EXTD | ExchangeTradedDerivatives | Trading of exchanged traded derivatives in general. |
| EQUS | EquitySwap | Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest. |
| EXPT | ExoticOption | Trading of exotic option, for example, a non standard option. |

| CodeName | Name | Definition |
|---|---|---|
| FIXI | FixedIncome | Trading of fixed income instruments. |
| FORX | ForeignExchange | FX trades in general. |
| FORW | ForwardForeignExchange | Forward FX trades. |
| FUTR | Futures | Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date. |
| OPTN | FXOption | A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time. |
| LIQU | Liquidity | In support of settlement via an RTGS or other clearing system. |
| OTCD | OTCDerivatives | OTC derivatives trading. |
| REPO | RepurchaseAgreement | Relates to repurchase agreement trading. |
| RVPO | ReverseRepurchaseAgreement | In support of a reverse repurchase agreement transaction. |
| SLOA | SecuredLoan | Exposure is linked to a secured loan. |
| SBSC | SecuritiesBuySellSellBuyBack | Securities buy sell back. |
| SCRP | SecuritiesCrossProducts | Combination of securities related exposure types. |
| SLEB | SecuritiesLendingAndBorrowing | Exposure is linked to a securities lending or borrowing activity. |
| SHSL | ShortSell | Short sell exposure. |
| SCIR | SingleCurrencyIRS | Single currency interest rate swap. |
| SCIE | SingleCurrencyIRSExotic | Exotic single currency interest rate swap. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | ToBeAnnounced | To be announced (TBA) related collateral. |
| UDMS | UnclearedDerivativeMarginSegregation | Relates to uncleared derivative margin segregation. This could be for variation or initial margin. |
| TRCP | TreasuryCrossProduct | Combination of treasury related exposure types. |
| CBCO | CentralBankCreditOperations | Exposures related to activity with central banks. |

### 82.1.19.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Collateral movement exposure type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.2 SettlementSystemMethod4Choice

*Definition:* Choice of format for the settlement system/method.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2977 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2977 |

### 82.1.19.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement system expressed as an ISO 20022 code.

*Datatype:* "SettlementSystemMethod1Code" on page 3301

| CodeName | Name | Definition |
|---|---|---|
| NSET | Default | Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored. |
| YSET | Alternative | Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored. |

### 82.1.19.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement system expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.3 SequenceRange1Choice

*Definition:* Specifies a choice of sequences.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | FromSequence <*FrSeq*> | [1..1] | Text | | 2978 |
| Or | ToSequence <*ToSeq*> | [1..1] | Text | | 2978 |
| Or | FromToSequence <*FrToSeq*> | [1..*] | | | 2978 |
| | FromSequence <*FrSeq*> | [1..1] | Text | | 2978 |
| | ToSequence <*ToSeq*> | [1..1] | Text | | 2978 |
| Or | EqualSequence <*EQSeq*> | [1..*] | Text | | 2979 |
| Or} | NotEqualSequence <*NEQSeq*> | [1..*] | Text | | 2979 |

### 82.1.19.3.1 FromSequence <FrSeq>

*Presence:* [1..1]

*Definition:* Start sequence of the range.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.3.2 ToSequence <ToSeq>

*Presence:* [1..1]

*Definition:* End sequence of the range.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.3.3 FromToSequence <FrToSeq>

*Presence:* [1..*]

*Definition:* Particular sequence range specified between a start sequence and an end sequence.

**FromToSequence <FrToSeq>** contains the following **SequenceRange1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FromSequence <*FrSeq*> | [1..1] | Text | | 2978 |
| | ToSequence <*ToSeq*> | [1..1] | Text | | 2978 |

#### 82.1.19.3.3.1 FromSequence <FrSeq>

*Presence:* [1..1]

*Definition:* Start sequence of the range.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.3.3.2 ToSequence <ToSeq>

*Presence:* [1..1]

*Definition:* End sequence of the range.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.3.4 EqualSequence <EQSeq>

*Presence:* [1..*]

*Definition:* Specified sequence to match.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.3.5 NotEqualSequence <NEQSeq>

*Presence:* [1..*]

*Definition:* Specified sequence to be excluded.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.4 ClassificationType32Choice

*Definition:* Choice of format for the classification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ClassificationFinancialInstrument <*ClssfctnFinInstrm*> | [1..1] | IdentifierSet | | 2979 |
| Or} | AlternateClassification <*AltrnClssfctn*> | [1..1] | ± | | 2979 |

#### 82.1.19.4.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* ISO 10962 Classification of Financial Instrument (CFI).

*Datatype:* "CFIOct2015Identifier" on page 3321

#### 82.1.19.4.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

### 82.1.19.5 Number3Choice

*Definition:* Choice of 3 and 5 exact numeric number.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 2980 |
| Or} | Long <*Lng*> | [1..1] | Text | | 2980 |

#### 82.1.19.5.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 3325

#### 82.1.19.5.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 5 numeric text. Is only to be used in a delta statement.

*Datatype:* "Exact5NumericText" on page 3325

### 82.1.19.6 Pagination1

*Definition:* Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PageNumber <*PgNb*> | [1..1] | Text | | 2980 |
| | LastPageIndicator <*LastPgInd*> | [1..1] | Indicator | | 2980 |

#### 82.1.19.6.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 3329

#### 82.1.19.6.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.7 OptionType6Choice

*Definition:* Choice of format for the option type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 82.1.19.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 3267

| CodeName | Name | Definition |
|---|---|---|
| CALL | Call | Right to buy a quantity of an asset for an agreed price at exercise date. |
| PUTO | Put | Right to sell a quantity of an asset for an agreed price at exercise date. |

### 82.1.19.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.8 PriorityNumeric4Choice

*Definition:* Choice of format for the priority.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Numeric <*Nmrc*> | [1..1] | Text | | 2981 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2981 |

### 82.1.19.8.1 Numeric <Nmrc>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a number between 0001 and 9999.

*Datatype:* "Exact4NumericText" on page 3325

### 82.1.19.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution priority of the instruction with a proprietary scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.9 MessageHeader1

*Definition:* Set of characteristics, such as the identification or the creation date and time, specific to the message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2982 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2982 |

### 82.1.19.9.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.9.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

## 82.1.19.10 AdditionalParameters16

*Definition:* Specifies additional parameters to the message or transaction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PartialSettlement <*PrtlSttlm*> | [0..1] | CodeSet | | 2983 |
| | PreviousPartialConfirmationIdentification <*PrvsPrtlConfId*> | [0..1] | Text | | 2983 |
| | AccountOwnerTransactionIdentification <*AcctOwnrTxId*> | [0..1] | Text | | 2983 |
| | AccountServicerTransactionIdentification <*AcctSvcrTxId*> | [0..1] | Text | | 2983 |
| | PoolIdentification <*PoolId*> | [0..1] | Text | | 2984 |
| | CorporateActionEventIdentification <*CorpActnEvtId*> | [0..1] | Text | | 2984 |
| | MarketInfrastructureTransactionIdentification <*MktInfrstrctrTxId*> | [0..1] | Text | | 2984 |
| | ProcessorTransactionIdentification <*PrcrTxId*> | [0..1] | Text | | 2984 |

### 82.1.19.10.1 PartialSettlement <PrtlSttlm>

*Presence:* [0..1]

*Definition:* Specifies partial settlement information.

*Datatype:* "PartialSettlement2Code" on page 3267

| CodeName | Name | Definition |
|---|---|---|
| PAIN | PartialSettlement | Confirmation is for partial settlement. Part of the transaction remains unsettled. |
| PARC | PartiallyConfirmed | Confirmation is for partial settlement. No additional settlement will take place. |

### 82.1.19.10.2 PreviousPartialConfirmationIdentification <PrvsPrtlConfId>

*Presence:* [0..1]

*Definition:* Identification of the confirmation previously sent to confirm the partial settlement of a transaction.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.10.3 AccountOwnerTransactionIdentification <AcctOwnrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).

*Datatype:* "Max35Text" on page 3328

### 82.1.19.10.4 AccountServicerTransactionIdentification <AcctSvcrTxId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction as known by the account servicer.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.10.5 PoolIdentification <PoolId>

*Presence:* [0..1]

*Definition:* Collective reference identifying a set of messages.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.10.6 CorporateActionEventIdentification <CorpActnEvtId>

*Presence:* [0..1]

*Definition:* Identification assigned by the account servicer to unambiguously identify a corporate action event.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.10.7 MarketInfrastructureTransactionIdentification <MktInfrstrctrTxId>

*Presence:* [0..1]

*Definition:* Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.10.8 ProcessorTransactionIdentification <PrcrTxId>

*Presence:* [0..1]

*Definition:* Identification of the transaction as assigned by the processor.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.11 CentralCounterPartyEligibility4Choice

*Definition:* Choice of format for the CCP eligibility information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2984 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2984 |

#### 82.1.19.11.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.19.11.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Central counterparty eligibility information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.12 NettingEligibility4Choice

*Definition:* Choice of format for the netting eligibility information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2985 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2985 |

### 82.1.19.12.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is eligible for netting.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Netting eligibility expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.13 ClassificationType1Choice

*Definition:* Choice of format for the classification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | ClassificationFinancialInstrument <*ClssfctnFinInstrm*> | [1..1] | IdentifierSet | | 2986 |
| Or} | AlternateClassification <*AltrnClssfctn*> | [1..1] | ± | | 2986 |

### 82.1.19.13.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

*Presence:* [1..1]

*Definition:* ISO 10962 Classification of Financial Instrument (CFI).

*Datatype:* "CFIOct2015Identifier" on page 3321

### 82.1.19.13.2 AlternateClassification <AltrnClssfctn>

*Presence:* [1..1]

*Definition:* Proprietary classification of financial instrument.

**AlternateClassification <AltrnClssfctn>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

## 82.1.19.14 CorporateActionEventType56Choice

*Definition:* Choice of format for the repair reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2986 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2993 |

**Constraints**

- **EventTypeRule**

  The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

  The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

  The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

  The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

### 82.1.19.14.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as an ISO 20022 code.

*Datatype:* "CorporateActionEventType24Code" on page 3221

| CodeName | Name | Definition |
|---|---|---|
| ACTV | ActiveTradingStatus | Trading in the security has commenced or security has been re-activated after a suspension in trading. |
| ATTI | Attachment | Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention. |
| BRUP | Bankruptcy | Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless. |
| DFLT | BondDefault | Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied. |
| BONU | BonusIssue | Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding. |
| EXRI | CallOnIntermediateSecurities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
| CAPD | CapitalDistribution | Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged. |
| CAPG | CapitalGainsDistribution | Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund. |
| CAPI | Capitalisation | Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation. |
| DRCA | CashDistributionFromNonEligibleSecuritiesSales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DVCA | CashDividend | Distribution of cash to shareholders, in proportion to their equity holding. |

| CodeName | Name | Definition |
|---|---|---|
| | | Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| CHAN | Change | Information regarding a change further described in the corporate action details. |
| COOP | CompanyOption | Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date. |
| CLSA | ClassActionProposedSettlement | Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction. |
| CONS | Consent | Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond. |
| CONV | Conversion | Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio. |
| CREV | CreditEvent | Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions). |
| DECR | DecreaseInValue | Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders. |
| DETI | Detachment | Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |

| CodeName | Name | Definition |
|---|---|---|
| DVOP | DividendOption | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DRIP | DividendReinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
| DTCH | DutchAuction | Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |
| REDM | FinalMaturity | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| MCAL | FullCall | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| INCR | IncreaseInValue | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| PPMT | InstalmentCall | Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| INTR | InterestPayment | Interest payment distributed to holders of an interest bearing asset. |

| CodeName | Name | Definition |
|---|---|---|
| PRII | InterestPaymentWithPrincipal | Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment. |
| RHDI | IntermediateSecuritiesDistribution | Distribution of intermediate securities that gives the holder the right to take part in a future event. |
| LIQU | LiquidationDividend | Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security. |
| EXTM | MaturityExtension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | NonOfficialOffer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| CERT | NonUSTEFRADCertification | Non-US beneficial owner certification requirement for exchange of temporary to permanent notes. |
| ODLT | OddLotSalePurchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OTHR | OtherEvent | Other event, use only when no other event type applies, for example, a new event type. |
| PARI | PariPassu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches. |
| PCAL | PartialRedemptionWithoutPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. |

| CodeName | Name | Definition |
|---|---|---|
| | | The redemption is reflected in a debit of the face amount (FAMT). |
| PRED | PartialRedemptionWithPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| PINK | PayInKind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | PlaceOfIncorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PDEF | Prefunding | Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
| PRIO | PriorityIssue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| BPUT | PutRedemption | Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | RemarketingAgreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| BIDS | RepurchaseOffer | Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities. |
| SPLR | ReverseStockSplit | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| RHTS | RightsIssue | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |

| CodeName | Name | Definition |
|---|---|---|
| DVSC | ScripDividend | Dividend or interest paid in the form of scrip. |
| SHPR | SharesPremiumDividend | Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |
| SMAL | SmallestNegotiableUnit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | SpinOff | Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| DVSE | StockDividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| SPLF | StockSplit | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| TREC | TaxReclaim | Event related to tax reclaim activities. |
| TEND | Tender | Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| DLST | TradingStatusDelisted | Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation. |
| SUSP | TradingStatusSuspended | Trading in the security has been suspended. |
| EXWA | WarrantExercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| WTRC | WithholdingTaxReliefCertification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| WRTH | Worthless | Booking out of valueless securities. |
| ACCU | Accumulation | Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have |

| CodeName | Name | Definition |
|---|---|---|
| | | been distributed to investors for tax purposes. |
| MTNG | SecuritiesHoldersMeeting | Ordinary or annual or extraordinary or special general meeting. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |

### 82.1.19.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.15 Tracking4Choice

*Definition:* Choice of format for the tracking information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2993 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2993 |

### 82.1.19.15.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the loan and/or collateral is tracked.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.15.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Tracking information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.16 Restriction5Choice

*Definition:* Choice of format for the securities restriction information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2994 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2994 |

### 82.1.19.16.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Restrictions expressed as an ISO 20022 code.

*Datatype:* "OwnershipLegalRestrictions1Code" on page 3267

| CodeName | Name | Definition |
|---|---|---|
| A144 | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NRST | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| RSTR | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

### 82.1.19.16.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Restrictions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.17 MessageHeader3

*Definition:* Set of characteristics, such as the identification or the creation date and time, specific to the message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2995 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2995 |
| | RequestType <*ReqTp*> | [0..1] | | | 2995 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2995 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2996 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2996 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2996 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2997 |

### 82.1.19.17.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.17.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 82.1.19.17.3 RequestType <ReqTp>

*Presence:* [0..1]

*Definition:* Specific actions to be executed through the request.

**RequestType <ReqTp>** contains one of the following **RequestType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2995 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2996 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2996 |

#### 82.1.19.17.3.1 PaymentControl <PmtCtrl>

*Presence:* [1..1]

*Definition:* Request type is a control command on a set of transactions.

*Datatype:* "RequestType1Code" on page 3287

| CodeName | Name | Definition |
|---|---|---|
| RT01 | ReleasePending | Type is a request to release the pending transactions. |
| RT02 | HoldNormal | Type is a request to hold normal transactions. |
| RT03 | Cancellation | Type is a request to cancellation a transaction. |
| RT04 | ReSequence | Type is a request to change the sequence of the transactions. |
| RT05 | ReleaseSuspicious | Type is a request to release the suspicious transactions. |

#### 82.1.19.17.3.2 Enquiry <Enqry>

*Presence:* [1..1]

*Definition:* Request type is an enquiry on a position or a transaction.

*Datatype:* "RequestType2Code" on page 3287

| CodeName | Name | Definition |
|---|---|---|
| RT11 | BankPositionEnquiry | Type is an enquiry on the bank's position. |
| RT12 | SpecificTransactionEnquiry | Type is an enquiry on a specific transaction. |
| RT13 | QueuedTransactionEnquiry | Type is an enquiry on a queued transaction. |
| RT14 | SuspiciousTransactionEnquiry | Type is an enquiry on a suspicious transaction. |
| RT15 | PendingInwardCreditsEnquiry | Type is an enquiry on pending inward credits. |

#### 82.1.19.17.3.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Request type is in proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.19.17.4 OriginalBusinessQuery <OrgnlBizQry>

*Presence:* [0..1]

*Definition:* Unique identification of the original query message.

**OriginalBusinessQuery <OrgnlBizQry>** contains the following elements (see "OriginalBusinessQuery1" on page 3043 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3043 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3043 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3043 |

#### 82.1.19.17.5 QueryName <QryNm>

*Presence:* [0..1]

*Definition:* Recalls the criteria (search and return criteria) defined in a preceding query.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.18 SecuritiesRTGS4Choice

*Definition:* Choice of format for the securities RTGS information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 2997 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2997 |

#### 82.1.19.18.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.19.18.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities RTGS information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.19 MessageHeader7

*Definition:* Set of characteristics, such as the identification or the creation date and time, specific to the message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 2998 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 2998 |
| | RequestType <*ReqTp*> | [0..1] | | | 2998 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2998 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2999 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2999 |
| | OriginalBusinessQuery <*OrgnlBizQry*> | [0..1] | ± | | 2999 |
| | QueryName <*QryNm*> | [0..1] | Text | | 2999 |

### 82.1.19.19.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.19.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 82.1.19.19.3 RequestType <ReqTp>

*Presence:* [0..1]

*Definition:* Specific actions to be executed through the request.

**RequestType <ReqTp>** contains one of the following **RequestType4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 2998 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 2999 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2999 |

#### 82.1.19.19.3.1 PaymentControl <PmtCtrl>

*Presence:* [1..1]

*Definition:* Request type is a control command on a set of transactions.

*Datatype:* "ExternalPaymentControlRequestType1Code" on page 3243

#### 82.1.19.19.3.2 Enquiry <Enqry>

*Presence:* [1..1]

*Definition:* Request type is an enquiry on a position or a transaction.

*Datatype:* "ExternalEnquiryRequestType1Code" on page 3241

#### 82.1.19.19.3.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Request type is in proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.19.19.4 OriginalBusinessQuery <OrgnlBizQry>

*Presence:* [0..1]

*Definition:* Unique identification of the original query message.

**OriginalBusinessQuery <OrgnlBizQry>** contains the following elements (see "OriginalBusinessQuery1" on page 3043 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3043 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3043 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3043 |

### 82.1.19.19.5 QueryName <QryNm>

*Presence:* [0..1]

*Definition:* Recalls the criteria (search and return criteria) defined in a preceding query.

*Datatype:* "Max35Text" on page 3328

## 82.1.19.20 LetterOfGuarantee4Choice

*Definition:* Choice of format for the letter of guarantee information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3000 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3000 |

### 82.1.19.20.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.20.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Letter of guarantee information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.21 SettlementTransactionCondition34Choice

*Definition:* Choice of format for the settlement transaction conditions.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3000 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3002 |

### 82.1.19.21.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as an ISO 20022 code.

*Datatype:* "SettlementTransactionCondition12Code" on page 3301

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AcceptAfterRegularSettlementDeadline | Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline. |
| ASGN | Assignement | Transfer of ownership of the asset to another party during the closing of an option. |
| BUTC | BuytoCover | Transaction is a buy to cover. |
| CLEN | Clean | Tax-exempt financial instruments are to be settled. |

| CodeName | Name | Definition |
|---|---|---|
| DLWM | DeliveryWithoutMatching | Matching receipt instruction not required (only for concerned international or national central securities depositories). |
| DIRT | Dirty | Taxable financial instruments are to be settled. |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| EXER | Exercised | Settlement transaction relates to options, futures or derivatives that are exercised. |
| EXPI | Expired | Settlement transaction relates to options, futures or derivatives that have expired. |
| FRCL | FreeCleanSettlement | Delivery will be made free of payment but a clean payment order will be sent. |
| KNOC | KnockedOut | Settlement transaction relates to options, futures or derivatives that are expired worthless. |
| NOMC | NoAutomaticMarketClaim | No market claim should be automatically generated. |
| NACT | NotAccountingRelated | Security transaction is not for accounting. |
| PENS | PendingSale | Position to cover the pending sale will be available by contractual settlement date (accounting information). |
| PHYS | Physical | Securities are to be physically settled. |
| RHYP | Rehypothecation | Collateral position is available for other purposes (for example, onwards delivery). |
| RPTO | Reporting | Relates to a transaction that is for reporting purposes only. |
| RESI | Residual | Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository. |
| SHOR | ShortSell | Account is used for short sale orders. |
| SPDL | SpecialDelivery | Settlement transactions to be settled with special delivery. |
| SPST | SplitSettlement | Money and financial instruments settle in different locations. |
| TRAN | Transformation | Transaction resulting from a transformation. |
| TRIP | TripartySegregation | Securities are not be delivered but segregated following triparty collateral transaction. |
| UNEX | Unexposed | Delivery cannot be performed until money is received. |
| INTS | InternalisedSettlement | The instruction was settled by the settlement internaliser/account servicer |

| CodeName | Name | Definition |
|---|---|---|
| | | (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system). |
| BPSS | PartialSuccessfulBuyIn | Identification of settlement instructions created as a result of a partial successful buy-in. |

#### 82.1.19.21.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.19.22 OriginalBusinessInstruction1

*Definition:* Unique identification, as assigned by the original requestor, to unambiguously identify the business instruction message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3002 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3002 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3002 |

#### 82.1.19.22.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the original initiating party, to unambiguously identify the original instruction message.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.22.2 MessageNameIdentification <MsgNmId>

*Presence:* [0..1]

*Definition:* Specifies the instruction message name identifier to which the message refers.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.22.3 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

## 82.1.19.23 AmountOrPercentageRange1

*Definition:* Provides constrains on a range of business values.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operation <*Opr*> | [0..1] | CodeSet | | 3003 |
| | Term <*Term*> | [0..10] | | | 3003 |
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

### 82.1.19.23.1 Operation <Opr>

*Presence:* [0..1]

*Definition:* Indication of the relationship between two variables.

*Datatype:* "Operation1Code" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| TILL | Till | Indicates a range delimited by two variables. |
| ORRR | Or | Indicates either of two variables is valid, but not both. |
| ANDD | And | Indicates that only when both variables are given, the operation is valid. |

### 82.1.19.23.2 Term <Term>

*Presence:* [0..10]

*Definition:* Indicates one of the constraints of a range of business values.

**Term <Term>** contains the following **Term1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Operator <*Oprtr*> | [1..1] | CodeSet | | 3003 |
| | Value <*Val*> | [1..1] | | | 3004 |
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 82.1.19.23.2.1 Operator <Oprtr>

*Presence:* [1..1]

*Definition:* Provides the relationship between a variable and a fixed value.

*Datatype:* "Operator1Code" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| SMAL | SmallerThan | Smaller than. |
| SMEQ | SmallerOrEqualTo | Smaller or equal to. |
| GREA | GreaterThan | Greater than. |
| GREQ | GreaterOrEqualTo | Greater or equal to. |
| EQAL | EqualTo | Equal to. |

#### 82.1.19.23.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Indicates the value.

**Value <Val>** contains one of the following **RateOrAbsoluteValue1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | RateValue <*RateVal*> | [1..1] | Rate | | 3004 |
| Or} | AbsoluteValue <*AbsVal*> | [1..1] | Quantity | | 3004 |

#### 82.1.19.23.2.2.1 RateValue <RateVal>

*Presence:* [1..1]

*Definition:* A rate expressed as a percentage.

*Datatype:* "PercentageRate" on page 3325

#### 82.1.19.23.2.2.2 AbsoluteValue <AbsVal>

*Presence:* [1..1]

*Definition:* Absolute value determined with a number.

*Datatype:* "Number" on page 3324

### 82.1.19.24 RateAndAmountFormat1Choice

*Definition:* Choice of format between rate, amount and not specified.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3004 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1, C4 | 3005 |
| Or} | NotSpecifiedRate <*NotSpcfdRate*> | [1..1] | | | 3005 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 82.1.19.24.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* The value is expressed as a rate.

*Datatype:* "PercentageRate" on page 3325

### 82.1.19.24.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* The value is expressed as a currency and amount.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 82.1.19.24.3 NotSpecifiedRate <NotSpcfdRate>

*Presence:* [1..1]

*Definition:* No value is specified.

**NotSpecifiedRate <NotSpcfdRate>** contains one of the following **RateType12FormatChoice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3005 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3005 |

#### 82.1.19.24.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to specify the type of rate.

*Datatype:* "RateType12Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| OPEN | Open | Rate has not been established. |
| UKWN | Unknown | Rate is unknown by the sender or has not been established. |
| NILP | NilPayment | Rate will not be paid. |

#### 82.1.19.24.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary code to express the type of rate.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification13" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2969 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2969 |
| | Issuer <*Issr*> | [1..1] | Text | | 2969 |

## 82.1.19.25 RegistrationReason5

*Definition:* Reason of registration.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3006 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3006 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3007 |
| | AdditionalInformation <*AddtlInf*> | [0..1] | Text | | 3007 |

### 82.1.19.25.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason of the holding status.

**Code <Cd>** contains one of the following **Registration10Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3006 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3007 |

#### 82.1.19.25.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration2Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| PTYH | PartyHold | You or your party set the instruction in a hold/frozen/preadvice mode. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CDEL | ConditionalDelivery | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. |

| CodeName | Name | Definition |
|---|---|---|
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |

#### 82.1.19.25.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.19.25.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.19.26 MessageHeader2

*Definition:* Set of characteristics, such as the identification or the creation date and time, specific to the message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3007 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3008 |
| | RequestType <*ReqTp*> | [0..1] | | | 3008 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3008 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3008 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

### 82.1.19.26.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.26.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 82.1.19.26.3 RequestType <ReqTp>

*Presence:* [0..1]

*Definition:* Specific actions to be executed through the request.

**RequestType <ReqTp>** contains one of the following **RequestType2Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3008 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3008 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

#### 82.1.19.26.3.1 PaymentControl <PmtCtrl>

*Presence:* [1..1]

*Definition:* Request type is a control command on a set of transactions.

*Datatype:* "RequestType1Code" on page 3287

| CodeName | Name | Definition |
|---|---|---|
| RT01 | ReleasePending | Type is a request to release the pending transactions. |
| RT02 | HoldNormal | Type is a request to hold normal transactions. |
| RT03 | Cancellation | Type is a request to cancellation a transaction. |
| RT04 | ReSequence | Type is a request to change the sequence of the transactions. |
| RT05 | ReleaseSuspicious | Type is a request to release the suspicious transactions. |

#### 82.1.19.26.3.2 Enquiry <Enqry>

*Presence:* [1..1]

*Definition:* Request type is an enquiry on a position or a transaction.

*Datatype:* "RequestType2Code" on page 3287

| CodeName | Name | Definition |
|---|---|---|
| RT11 | BankPositionEnquiry | Type is an enquiry on the bank's position. |
| RT12 | SpecificTransactionEnquiry | Type is an enquiry on a specific transaction. |
| RT13 | QueuedTransactionEnquiry | Type is an enquiry on a queued transaction. |

| CodeName | Name | Definition |
|---|---|---|
| RT14 | SuspiciousTransactionEnquiry | Type is an enquiry on a suspicious transaction. |
| RT15 | PendingInwardCreditsEnquiry | Type is an enquiry on pending inward credits. |

#### 82.1.19.26.3.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Request type is in proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.19.27 OptionStyle8Choice

*Definition:* Choice of format for the option style.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3009 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3009 |

#### 82.1.19.27.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Option style expressed as an ISO 20022 code.

*Datatype:* "OptionStyle2Code" on page 3266

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |

#### 82.1.19.27.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option style expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.28 FXStandingInstruction4Choice

*Definition:* Choice of format for the forex standing instruction information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3010 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3010 |

### 82.1.19.28.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the forex standing instruction in place should apply.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.28.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* FX Standing instruction information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.29 TaxCapacityParty4Choice

*Definition:* Choice of format for the tax capacity information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3011 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3011 |

### 82.1.19.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Party tax capacity expressed as an ISO 20022 code.

*Datatype:* "TaxLiability1Code" on page 3306

| CodeName | Name | Definition |
|---|---|---|
| PRIN | TaxPrincipal | Settlement party is acting as a principal for tax liability. |
| AGEN | TaxAgent | Settlement party is acting as an agent for tax liability. |

### 82.1.19.29.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Party tax capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.30 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 | | 3011 |
| | Envelope <*Envlp*> | [1..1] | (External Schema) | | 3012 |

**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.

### 82.1.19.30.1 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 3328

### 82.1.19.30.2 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.

## 82.1.19.31 SecuritiesTransactionType48Choice

*Definition:* Choice of formats for a repair reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3012 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3014 |

### 82.1.19.31.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType27Code" on page 3297

| CodeName | Name | Definition |
|---|---|---|
| BSBK | BuySellBack | Relates to a buy sell back transaction. |
| BYIY | BuyIn | Relates to a buy-in by the market following a delivery transaction failure. |
| CNCB | CentralBankCollateralOperation | Relates to a collateral delivery/receipt to a national central bank for central bank credit operations. |
| COLI | CollateralIn | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | CollateralOut | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| CONV | DepositoryReceiptConversion | Relates to a depository receipt conversion. |
| FCTA | FactorUpdate | Relates to a factor update. |
| INSP | MoveOfStock | Relates to a movement of shares into or out of a pooled account. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depositary receipt. |
| MKDW | MarkDown | Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |

| CodeName | Name | Definition |
|---|---|---|
| MKUP | MarkUp | Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| NETT | Netting | Relates to the netting of settlement instructions. |
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement. |
| OWNE | ExternalAccountTransfer | Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver). |
| OWNI | InternalAccountTransfer | Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver). |
| PAIR | PairOff | Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions. |
| PLAC | Placement | Relates to the placement/new issue of a financial instrument. |
| PORT | PortfolioMove | Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such. |
| REAL | Realignment | Relates to a realignment of positions. |
| REDI | Withdrawal | Relates to the withdrawal of specified amounts from specified subaccounts. |
| REDM | Redemption | Relates to a redemption of funds (funds industry only). |
| RELE | DepositoryReceiptReleaseCancellation | Relates to a release (into/from local) of depository receipt operation. |
| REPU | Repo | Relates to a repurchase agreement transaction. |
| RODE | ReturnDeliveryWithoutMatching | Relates to the return of financial instruments resulting from a rejected delivery without a matching operation. |
| RVPO | ReverseRepurchaseAgreement | Relates to a reverse repurchase agreement transaction. |
| SBBK | SellBuyBack | Relates to a sell buy back transaction. |
| SBRE | BorrowingReallocation | Internal reallocation of a borrowed holding from one safekeeping account to another. |

| CodeName | Name | Definition |
|---|---|---|
| SECB | SecuritiesBorrowing | Relates to a securities borrowing operation. |
| SECL | SecuritiesLending | Relates to a securities lending operation. |
| SLRE | LendingReallocation | Internal reallocation of a holding on loan from one safekeeping account to another. |
| SUBS | Subscription | Relates to a subscription to funds (funds industry only). |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |
| TBAC | TBAClosing | Relates to a To Be Announced (TBA) closing trade. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | TripartyRepo | Relates to a triparty repurchase agreement. |
| TRVO | TripartyReverseRepo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |
| CLAI | MarketClaim | Relates to a market claim. |
| CORP | CorporateAction | Relates to a corporate action. |
| AUTO | AutoCollateralisation | Relates to an auto-collateralisation movement. |
| SWIF | SwitchFrom | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | SwitchTo | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| ETFT | ExchangeTradedFunds | Relates to an ETF creation or redemption. |
| REBL | Rebalancing | Relates to a rebalanced transaction. |
| TRIN | TransferIn | Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management. |
| TOUT | TransferOut | Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management. |

### 82.1.19.31.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.32 SettlementOrCorporateActionEvent27Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | SecuritiesTransactionType <*SctiesTxTp*> | [1..1] | ± | | 3015 |
| Or} | CorporateActionEventType <*CorpActnEvtTp*> | [1..1] | ± | C13 | 3015 |

### 82.1.19.32.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType44Choice" on page 3036 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3036 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3039 |

### 82.1.19.32.2 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C13 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType73Choice" on page 3049 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3049 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3056 |

**Constraints**

- **EventTypeRule**

  The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

  The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

  The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

  The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

## 82.1.19.33 BlockChainAddressWallet3

*Definition:* Digital account where digital assets or digital tokens can be stored and where an entry is made.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3016 |
| | Type <*Tp*> | [0..1] | ± | | 3016 |
| | Name <*Nm*> | [0..1] | Text | | 3016 |

### 82.1.19.33.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max140Text" on page 3326

### 82.1.19.33.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.19.33.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 3329

## 82.1.19.34 RepurchaseType23Choice

*Definition:* Choice of format for the repurchase transaction type information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3017 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3017 |

### 82.1.19.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as an ISO 20022 code.

*Datatype:* "RepurchaseType10Code" on page 3286

| CodeName | Name | Definition |
|---|---|---|
| PAIR | Pairoff | Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities. |
| ROLP | RepoContractRollover | Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted. |
| RATE | RepoRate | Is part of a pair-off. |
| CALL | RepurchaseCall | Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral. |
| CADJ | Swap | Relates to a swap/substitution. |
| TOPU | TopUp | Relates to a repo rollover of a position extending the closing or maturity date. |
| WTHD | Withdrawal | Relates to a repo rollover of a position extending the closing or maturity date. |

### 82.1.19.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of securities financing transaction process expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.35 BlockTrade4Choice

*Definition:* Choice of format for the block trade information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3018 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3018 |

### 82.1.19.35.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Block parent or child information expressed as an ISO 20022 code.

*Datatype:* "BlockTrade1Code" on page 3216

| CodeName | Name | Definition |
|---|---|---|
| BLPA | Parent | Transaction is a block trade parent. |
| BLCH | Child | Transaction is a block trade child. |

### 82.1.19.35.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Block parent or child information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.36 SettlementOrCorporateActionEvent26Choice

*Definition:* Choice between transaction type, corporate action event and settlement transaction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | SecuritiesTransactionType <*SctiesTxTp*> | [1..1] | ± | | 3019 |
| Or} | CorporateActionEventType <*CorpActnEvtTp*> | [1..1] | ± | C13 | 3019 |

### 82.1.19.36.1 SecuritiesTransactionType <SctiesTxTp>

*Presence:* [1..1]

*Definition:* Identifies the type of securities transaction.

**SecuritiesTransactionType <SctiesTxTp>** contains one of the following elements (see "SecuritiesTransactionType48Choice" on page 3012 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3012 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3014 |

### 82.1.19.36.2 CorporateActionEventType <CorpActnEvtTp>

*Presence:* [1..1]

*Definition:* Specifies the type of corporate event.

*Impacted by:* C13 "EventTypeRule"

**CorporateActionEventType <CorpActnEvtTp>** contains one of the following elements (see "CorporateActionEventType73Choice" on page 3049 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3049 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3056 |

#### Constraints

- **EventTypeRule**

  The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

  The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

  The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

  The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

## 82.1.19.37 Statement58

*Definition:* Characteristics of the report.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | QueryReference <*QryRef*> | [0..1] | Text | | 3020 |
| | ReportIdentification <*RptId*> | [0..1] | Text | | 3020 |
| | HistoricData <*HstrcData*> | [1..1] | Indicator | | 3020 |
| | ActivityIndicator <*ActvtyInd*> | [1..1] | Indicator | | 3020 |
| | SubAccountIndicator <*SubAcctInd*> | [1..1] | Indicator | | 3021 |

**Constraints**

- **ReportNumberRule**

  If the report has multiple pages, then the ReportNumber must remain the same through all the pages. It is a unique number to the report.

  Two reports of the same type sent one after the other to the same receiver in relation to the same safekeeping account must have different ReportNumbers. For example, a daily report sent on day 1 would have ReportNumber 001, on day 2, 002, etc.

### 82.1.19.37.1 QueryReference <QryRef>

*Presence:* [0..1]

*Definition:* Identification of the SecuritiesStatementQuery message sent to request this statement.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.37.2 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Reference common to all pages of a report.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.37.3 HistoricData <HstrcData>

*Presence:* [1..1]

*Definition:* Specifies whether the data is either historical (true) or current (false).

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 82.1.19.37.4 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.37.5 SubAccountIndicator <SubAcctInd>

*Presence:* [1..1]

*Definition:* Indicates whether the statement reports holdings at subsafekeeping account level.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 82.1.19.38 UnilateralSplit3Choice

*Definition:* Specifies the matching processing change requested.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3021 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3021 |

### 82.1.19.38.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType5Code" on page 3300

| CodeName | Name | Definition |
|---|---|---|
| TRAD | Trade | Relates to the settlement of a trade. |

### 82.1.19.38.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Unilateral split expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.39 ForeignExchangeTerms23

*Definition:* Provides information about the terms of the foreign exchange transaction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | UnitCurrency <*UnitCcy*> | [1..1] | CodeSet | C1 | 3022 |
| | QuotedCurrency <*QtdCcy*> | [1..1] | CodeSet | C1 | 3022 |
| | ExchangeRate <*XchgRate*> | [1..1] | Rate | | 3022 |
| | ResultingAmount <*RsltgAmt*> | [1..1] | Amount | C1, C4 | 3023 |

### 82.1.19.39.1 UnitCurrency <UnitCcy>

*Presence:* [1..1]

*Definition:* Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 82.1.19.39.2 QuotedCurrency <QtdCcy>

*Presence:* [1..1]

*Definition:* Currency into which the base currency is converted, in a currency exchange.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 3212

**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.

### 82.1.19.39.3 ExchangeRate <XchgRate>

*Presence:* [1..1]

*Definition:* Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

*Datatype:* "BaseOneRate" on page 3324

### 82.1.19.39.4 ResultingAmount <RsltgAmt>

*Presence:* [1..1]

*Definition:* Counter value of a foreign exchange conversion.

*Impacted by:* C1 "ActiveCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 3209

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

## 82.1.19.40 ModificationCancellationAllowed4Choice

*Definition:* Choice of format for the modification cancellation information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3023 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3023 |

### 82.1.19.40.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether a third party is allowed to modify or cancel the transaction.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Modification, cancellation allowed information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.41 RestrictionIdentification1

*Definition:* Restriction References applied on the transaction for which the securities settlement condition modification is requested.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | CodeSet | | 3024 |
| | Identification <*Id*> | [1..1] | Text | | 3024 |

### 82.1.19.41.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Restriction identification removal or addition applied on the transaction expressed as a code.

*Datatype:* "RestrictionReference1Code" on page 3288

| CodeName | Name | Definition |
|---|---|---|
| ADDC | AddCashRestrictionReference | Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash. |
| ADDS | AddSecuritiesRestrictionReference | Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities. |
| REMC | RemoveCashRestrictionReference | Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash. |
| REMS | RemoveSecuritiesRestrictionReference | Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities. |

### 82.1.19.41.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Restriction identification applied on the transaction.

*Datatype:* "Max35Text" on page 3328

## 82.1.19.42 YieldedOrValueType1Choice

*Definition:* Choice of value type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Yielded <*Yldd*> | [1..1] | Indicator | | 3025 |
| Or} | ValueType <*ValTp*> | [1..1] | CodeSet | | 3025 |

### 82.1.19.42.1 Yielded <Yldd>

*Presence:* [1..1]

*Definition:* Indicates whether the price is expressed as a yield.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.42.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "PriceValueType1Code" on page 3281

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

## 82.1.19.43 HoldIndicator6

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Indicator <*Ind*> | [1..1] | Indicator | | 3025 |
| | Reason <*Rsn*> | [0..*] | ± | | 3026 |

### 82.1.19.43.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether the transaction is on hold/blocked/frozen.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.43.2 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Specifies the reason of the registration status.

**Reason <Rsn>** contains the following elements (see "RegistrationReason5" on page 3006 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3006 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3006 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3007 |
| | AdditionalInformation <*AddtlInf*> | [0..1] | Text | | 3007 |

## 82.1.19.44 DeliveryReturn3Choice

*Definition:* Choice of format for the delivery return information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3026 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

### 82.1.19.44.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Delivery return expressed as an ISO 20022 code.

*Datatype:* "DeliveryReturn1Code" on page 3235

| CodeName | Name | Definition |
|---|---|---|
| UNRE | UnrecognisedDelivery | Original delivery is not recognized. |
| DQUA | WrongQuantity | Wrong quantity delivered in the original instruction. |
| DMON | WrongSettlementAmount | Wrong settlement amount settled in the original delivery. |
| PART | PartialDelivery | Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD). |
| SAFE | AccountMissing | Account information is missing in the original delivery. |
| DUEB | DueBiillMissing | Due bill information missing in the original delivery. |
| PARD | PartialReturn | Portion of the original transaction quantity was returned by the receiver. |

### 82.1.19.44.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Delivery return expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.45 BalanceQuantity8Choice

*Definition:* Choice between quantity formats for the balance information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Quantity <*Qty*> | [1..1] | ± | | 3027 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3027 |

### 82.1.19.45.1 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.19.45.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Total quantity of financial instruments of the balance.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification56" on page 2968 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2968 |
| | Issuer <*Issr*> | [1..1] | Text | | 2968 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2968 |
| | Balance <*Bal*> | [1..1] | Quantity | | 2968 |

## 82.1.19.46 ProcessingPosition7Choice

*Definition:* Choice of format for the processing position.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3028 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

**Constraints**

- **WithLinkageRule**

  If Code WITH is used, then the one or more instruction which are linked become bound and which must be executed together. Even if one single transactions/instructions/notifications can not be executed, then all the other transactions/instructions/notifications must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 transactions/instructions/notifications.

### 82.1.19.46.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Processing position expressed as an ISO 20022 code.

*Datatype:* "ProcessingPosition3Code" on page 3282

| CodeName | Name | Definition |
|---|---|---|
| AFTE | After | Specifies that the transaction/instruction is to be executed after the linked transaction/instruction. |
| WITH | With | Specifies that the transaction/instruction is to be executed with the linked transaction/instruction. |
| BEFO | Before | Specifies that the transaction/instruction is to be executed before the linked transaction/instruction. |
| INFO | Information | Specifies that the transactions/instructions are linked for information purposes only. |

### 82.1.19.46.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Processing position expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.47 AutomaticBorrowing7Choice

*Definition:* Choice of format for the automatic borrowing information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3029 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3029 |

### 82.1.19.47.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing2Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| LAMI | LastResort | Only last resort borrowing should be considered to make settlement occur. |
| NBOR | NoAutomatic | No automatic borrowing should take place. |
| YBOR | Automatic | Automatic borrowing should take place. |
| RTRN | Return | Return of stocks should take place. |

### 82.1.19.47.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.48 BeneficialOwnership4Choice

*Definition:* Choice of format for the beneficial ownership.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Indicator <*Ind*> | [1..1] | Indicator | | 3030 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3030 |

### 82.1.19.48.1 Indicator <Ind>

*Presence:* [1..1]

*Definition:* Specifies whether there is change of beneficial ownership.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 82.1.19.48.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Beneficial ownership information expressed a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.49 AutomaticBorrowing6Choice

*Definition:* Choice of format for the automatic borrowing information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3031 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3031 |

### 82.1.19.49.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as an ISO 20022 code.

*Datatype:* "AutoBorrowing1Code" on page 3214

| CodeName | Name | Definition |
|---|---|---|
| LAMI | LastResort | Only last resort borrowing should be considered to make settlement occur. |
| NBOR | NoAutomatic | No automatic borrowing should take place. |
| YBOR | Automatic | Automatic borrowing should take place. |

### 82.1.19.49.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Condition for automatic borrowing expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.50 Number22Choice

*Definition:* Choice number format.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Short <*Shrt*> | [1..1] | Text | | 3031 |
| Or} | Long <*Lng*> | [1..1] | ± | | 3031 |

### 82.1.19.50.1 Short <Shrt>

*Presence:* [1..1]

*Definition:* Number of maximum 3 numeric text.

*Datatype:* "Exact3NumericText" on page 3325

### 82.1.19.50.2 Long <Lng>

*Presence:* [1..1]

*Definition:* Number of maximum 35 text, with the possibility to provide an issuer for the number identification.

**Long <Lng>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

## 82.1.19.51 FormOfSecurity8Choice

*Definition:* Choice of format for form of security.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3032 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3032 |

### 82.1.19.51.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Form of security expressed as an ISO 20022 code.

*Datatype:* "FormOfSecurity1Code" on page 3254

| CodeName | Name | Definition |
|---|---|---|
| BEAR | Bearer | The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate. |
| REGD | Registered | Shareholder name of the financial instrument appears in the corporation/ funds books. |

### 82.1.19.51.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Form of security expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.52 InterestComputationMethodFormat4Choice

*Definition:* Choice between a standard code or proprietary code to specify the type of interest computation method.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3033 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3036 |

### 82.1.19.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to specify the method used to compute accruing interest of a financial instrument.

*Datatype:* "InterestComputationMethod2Code" on page 3257

| CodeName | Name | Definition |
|---|---|---|
| A001 | IC30360ISDAor30360AmericanBasicRule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds. |
| A002 | IC30365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). |
| A003 | IC30Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. |
| A004 | Actual360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. |

| CodeName | Name | Definition |
|---|---|---|
| A005 | Actual365Fixed | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year. |
| A006 | ActualActualICMA | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up. |
| A007 | IC30E360orEuroBondBasismodel1 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month. |
| A008 | ActualActualISDA | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366. |
| A009 | Actual365LorActuActubasisRule | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). |
| A010 | ActualActualAFB | Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the |

| CodeName | Name | Definition |
|---|---|---|
| | | subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up. |
| A011 | IC30360ICMAor30360basicrule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. |
| A012 | IC30E2360orEurobondbasismodel2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th. |
| A013 | IC30E3360orEurobondbasismodel3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always |

| CodeName | Name | Definition |
|---|---|---|
| | | assumed to be the 30th, even if it is the last day of the maturity coupon period. |
| A014 | Actual365NL | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| NARR | Narrative | Other method than A001-A020. See Narrative. |

### 82.1.19.52.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the format of interest computation method.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.53 SecuritiesTransactionType44Choice

*Definition:* Choice of formats for settlement transaction type information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3036 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3039 |

### 82.1.19.53.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as an ISO 20022 code.

*Datatype:* "SecuritiesTransactionType26Code" on page 3295

| CodeName | Name | Definition |
|---|---|---|
| BSBK | BuySellBack | Relates to a buy sell back transaction. |
| COLI | CollateralIn | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | CollateralOut | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| MKDW | MarkDown | Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common |

| CodeName | Name | Definition |
|---|---|---|
| | | depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| MKUP | MarkUp | Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| NETT | Netting | Relates to the netting of settlement instructions. |
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement. |
| PAIR | PairOff | Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions. |
| PLAC | Placement | Relates to the placement/new issue of a financial instrument. |
| PORT | PortfolioMove | Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such. |
| REAL | Realignment | Relates to a realignment of positions. |
| REDM | Redemption | Relates to a redemption of funds (funds industry only). |
| REPU | Repo | Relates to a repurchase agreement transaction. |
| RODE | ReturnDeliveryWithoutMatching | Relates to the return of financial instruments resulting from a rejected delivery without a matching operation. |
| RVPO | ReverseRepurchaseAgreement | Relates to a reverse repurchase agreement transaction. |
| SECB | SecuritiesBorrowing | Relates to a securities borrowing operation. |
| SECL | SecuritiesLending | Relates to a securities lending operation. |
| SUBS | Subscription | Relates to a subscription to funds (funds industry only). |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |
| TBAC | TBAClosing | Relates to a To Be Announced (TBA) closing trade. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | TripartyRepo | Relates to a triparty repurchase agreement. |

| CodeName | Name | Definition |
|---|---|---|
| TRVO | TripartyReverseRepo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |
| BYIY | BuyIn | Relates to a buy-in by the market following a delivery transaction failure. |
| CNCB | CentralBankCollateralOperation | Relates to a collateral delivery/receipt to a national central bank for central bank credit operations. |
| OWNE | ExternalAccountTransfer | Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver). |
| FCTA | FactorUpdate | Relates to a factor update. |
| OWNI | InternalAccountTransfer | Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver). |
| RELE | DepositoryReceiptReleaseCancellation | Relates to a release (into/from local) of depository receipt operation. |
| SBRE | BorrowingReallocation | Internal reallocation of a borrowed holding from one safekeeping account to another. |
| CORP | CorporateAction | Relates to a corporate action. |
| CLAI | MarketClaim | Relates to a market claim. |
| AUTO | AutoCollateralisation | Relates to an auto-collateralisation movement. |
| SWIF | SwitchFrom | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | SwitchTo | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| CONV | DepositoryReceiptConversion | Relates to a depository receipt conversion. |
| ETFT | ExchangeTradedFunds | Relates to an ETF creation or redemption. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depositary receipt. |
| SLRE | LendingReallocation | Internal reallocation of a holding on loan from one safekeeping account to another. |
| INSP | MoveOfStock | Relates to a movement of shares into or out of a pooled account. |
| SBBK | SellBuyBack | Relates to a sell buy back transaction. |

| CodeName | Name | Definition |
|---|---|---|
| REDI | Withdrawal | Relates to the withdrawal of specified amounts from specified subaccounts. |
| REBL | Rebalancing | Relates to a rebalanced transaction. |

### 82.1.19.53.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.54 SafekeepingPlaceFormat29Choice

*Definition:* Choice between formats for the place of safekeeping.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Identification <*Id*> | [1..1] | | | 3039 |
| | SafekeepingPlaceType <*SfkpgPlcTp*> | [1..1] | CodeSet | | 3040 |
| | Identification <*Id*> | [0..1] | Text | | 3040 |
| Or | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3040 |
| Or | TypeAndIdentification <*TpAndId*> | [1..1] | | | 3040 |
| | SafekeepingPlaceType <*SfkpgPlcTp*> | [1..1] | CodeSet | | 3040 |
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3041 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3041 |

### 82.1.19.54.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed as a code and a narrative description.

**Identification <Id>** contains the following **SafekeepingPlaceTypeAndText8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceType <*SfkpgPlcTp*> | [1..1] | CodeSet | | 3040 |
| | Identification <*Id*> | [0..1] | Text | | 3040 |

#### 82.1.19.54.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace3Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| SHHE | SharesHeldElsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

#### 82.1.19.54.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the place of safekeeping.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.54.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a country code.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.19.54.3 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a type and identification.

**TypeAndIdentification <TpAndId>** contains the following **SafekeepingPlaceTypeAndIdentification1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceType <*SfkpgPlcTp*> | [1..1] | CodeSet | | 3040 |
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3041 |

#### 82.1.19.54.3.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace1Code" on page 3289

| CodeName | Name | Definition |
|---|---|---|
| CUST | SharesHeldAtLocalCustodian | Financial instruments held at a local custodian. |
| ICSD | SharesHeldAtICSD | Financial instruments held at an International Central Securities Depository. |
| NCSD | SharesHeldAtNCSD | Financial instruments held at a National Central Securities Depository. |
| SHHE | SharesHeldElsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

#### 82.1.19.54.3.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### 82.1.19.54.4 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a propriety identification scheme.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification78" on page 2967 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2967 |
| | Identification <*Id*> | [0..1] | Text | | 2967 |

## 82.1.19.55 NumberCount1Choice

*Definition:* Choice of number count type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | CurrentInstructionNumber <*CurInstrNb*> | [1..1] | Text | | 3042 |
| Or} | TotalNumber <*TtlNb*> | [1..1] | | C11, C7 | 3042 |
| | CurrentInstructionNumber <*CurInstrNb*> | [1..1] | Text | | 3043 |
| | TotalOfLinkedInstructions <*TtlOfLkdInstrs*> | [1..1] | Text | | 3043 |

**Constraints**

- **CurrentInstructionNumberRule**

  If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

### 82.1.19.55.1 CurrentInstructionNumber <CurInstrNb>

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "Exact3NumericText" on page 3325

### 82.1.19.55.2 TotalNumber <TtlNb>

*Presence:* [1..1]

*Definition:* Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.

*Impacted by:* C11 "CurrentInstructionNumberRule", C7 "BlockTradeGuideline"

**TotalNumber <TtlNb>** contains the following **TotalNumber1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | CurrentInstructionNumber <*CurInstrNb*> | [1..1] | Text | | 3043 |
| | TotalOfLinkedInstructions <*TtlOfLkdInstrs*> | [1..1] | Text | | 3043 |

**Constraints**

- **BlockTradeGuideline**

  In a block trade instruction, the total number of children must be provided using TotalOfLinkedInstructions.

  The CurrentInstructionNumber of the parent must be 000. The children must have an incremental CurrentInstructionNumber from 001 to 999.

  For more details, see the relevant market practice document on www.smpg.info.

- **CurrentInstructionNumberRule**

  If the Sender wants to indicate that this instruction is linked to one or more settlement instruction, then the CurrentInstructionNumber must be specified.

#### 82.1.19.55.2.1 CurrentInstructionNumber <CurInstrNb>

*Presence:* [1..1]

*Definition:* Sequential number of the instruction in a range of linked settlement instructions.

*Datatype:* "Exact3NumericText" on page 3325

#### 82.1.19.55.2.2 TotalOfLinkedInstructions <TtlOfLkdInstrs>

*Presence:* [1..1]

*Definition:* Total number of settlement instructions that are linked together.

*Datatype:* "Exact3NumericText" on page 3325

### 82.1.19.56 OriginalBusinessQuery1

*Definition:* Unique identification, as assigned by the original requestor, to unambiguously identify the business query message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3043 |
| | MessageNameIdentification <*MsgNmId*> | [0..1] | Text | | 3043 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3043 |

#### 82.1.19.56.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the original initiating party, to unambiguously identify the original query message.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.56.2 MessageNameIdentification <MsgNmId>

*Presence:* [0..1]

*Definition:* Specifies the query message name identifier to which the message refers.

*Datatype:* "Max35Text" on page 3328

#### 82.1.19.56.3 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 82.1.19.57 Registration9Choice

*Definition:* Choice of format for the registration information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3044 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3044 |

### 82.1.19.57.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Registration information expressed as an ISO 20022 code.

*Datatype:* "Registration1Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| NREG | StreetName | Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored. |
| YREG | Registered | Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored. |

### 82.1.19.57.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Registration information expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.58 MarketInfrastructureIdentification1Choice

*Definition:* Specifies the market infrastructure identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3044 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3044 |

### 82.1.19.58.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Infrastructure through which the payment instruction is processed, as published in an external clearing system identification code list.

*Datatype:* "ExternalMarketInfrastructure1Code" on page 3242

### 82.1.19.58.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Clearing system identification in a proprietary form.

.

*Datatype:* "Max35Text" on page 3328

## 82.1.19.59 UpdateType15Choice

*Definition:* Choice of format for the update information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3045 |

### 82.1.19.59.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

*Datatype:* "StatementUpdateType1Code" on page 3304

| CodeName | Name | Definition |
|---|---|---|
| COMP | Complete | Statement is complete. |
| DELT | Delta | Statement contains changes only. |

### 82.1.19.59.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Indicates whether the report is complete or contains changes only.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.60 FormOfSecurity6Choice

*Definition:* Choice of format for the form of securities.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3045 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3046 |

### 82.1.19.60.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Form of the security expressed as an ISO 20022 code.

*Datatype:* "FormOfSecurity1Code" on page 3254

| CodeName | Name | Definition |
|---|---|---|
| BEAR | Bearer | The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate. |
| REGD | Registered | Shareholder name of the financial instrument appears in the corporation/ funds books. |

### 82.1.19.60.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Form of the security expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.61 MessageHeader9

*Definition:* Set of characteristics, such as the identification or the creation date and time, specific to the message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | MessageIdentification <*MsgId*> | [1..1] | Text | | 3046 |
| | CreationDateTime <*CreDtTm*> | [0..1] | DateTime | | 3046 |
| | RequestType <*ReqTp*> | [0..1] | | | 3047 |
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3047 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3047 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3047 |

### 82.1.19.61.1 MessageIdentification <MsgId>

*Presence:* [1..1]

*Definition:* Point to point reference, as assigned by the sender, to unambiguously identify the message.

Usage: The sender has to make sure that MessageIdentification is unique for a pre-agreed period.

*Datatype:* "Max35Text" on page 3328

### 82.1.19.61.2 CreationDateTime <CreDtTm>

*Presence:* [0..1]

*Definition:* Date and time at which the message was created.

*Datatype:* "ISODateTime" on page 3320

### 82.1.19.61.3 RequestType <ReqTp>

*Presence:* [0..1]

*Definition:* Specific actions to be executed through the request.

**RequestType <ReqTp>** contains one of the following **RequestType4Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PaymentControl <*PmtCtrl*> | [1..1] | CodeSet | | 3047 |
| Or | Enquiry <*Enqry*> | [1..1] | CodeSet | | 3047 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3047 |

#### 82.1.19.61.3.1 PaymentControl <PmtCtrl>

*Presence:* [1..1]

*Definition:* Request type is a control command on a set of transactions.

*Datatype:* "ExternalPaymentControlRequestType1Code" on page 3243

#### 82.1.19.61.3.2 Enquiry <Enqry>

*Presence:* [1..1]

*Definition:* Request type is an enquiry on a position or a transaction.

*Datatype:* "ExternalEnquiryRequestType1Code" on page 3241

#### 82.1.19.61.3.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Request type is in proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification1" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

## 82.1.19.62 OptionType8Choice

*Definition:* Choice of format for option type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [0..*] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3048 |

### 82.1.19.62.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Option type expressed as an ISO 20022 code.

*Datatype:* "OptionType1Code" on page 3267

| CodeName | Name | Definition |
|---|---|---|
| CALL | Call | Right to buy a quantity of an asset for an agreed price at exercise date. |
| PUTO | Put | Right to sell a quantity of an asset for an agreed price at exercise date. |

### 82.1.19.62.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Option type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.63 SettlingCapacity7Choice

*Definition:* Choice of format for the settlement capacity information.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3048 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3049 |

### 82.1.19.63.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as an ISO 20022 code.

*Datatype:* "SettlingCapacity2Code" on page 3303

| CodeName | Name | Definition |
|---|---|---|
| SAGE | SettlingAgent | Settlement party is trading and settling transactions in financial instruments on behalf of its client(s). |
| CUST | SettlingCustodian | Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties. |
| SPRI | SettlingPrincipal | Settlement party is settling its own trades. |

| CodeName | Name | Definition |
|---|---|---|
| RISP | SettlingRisklessPrincipal | Party settles trades that were simultaneously offset. |

### 82.1.19.63.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Settlement capacity expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.64 CorporateActionEventType73Choice

*Definition:* Choice of format for the repair reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3049 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3056 |

**Constraints**

- **EventTypeRule**

  The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

  The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

  The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

  The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

### 82.1.19.64.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as an ISO 20022 code.

*Datatype:* "CorporateActionEventType28Code" on page 3228

| CodeName | Name | Definition |
|---|---|---|
| ACTV | ActiveTradingStatus | Trading in the security has commenced or security has been re-activated after a suspension in trading. |
| ATTI | Attachment | Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention. |
| BRUP | Bankruptcy | Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless. |
| DFLT | BondDefault | Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied. |
| BONU | BonusIssue | Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding. |
| EXRI | CallOnIntermediateSecurities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
| CAPD | CapitalDistribution | Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged. |
| CAPG | CapitalGainsDistribution | Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund. |
| CAPI | Capitalisation | Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation. |
| DRCA | CashDistributionFromNonEligibleSecuritiesSales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DVCA | CashDividend | Distribution of cash to shareholders, in proportion to their equity holding. |

| CodeName | Name | Definition |
|---|---|---|
| | | Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| CHAN | Change | Information regarding a change further described in the corporate action details. |
| COOP | CompanyOption | Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date. |
| CLSA | ClassActionProposedSettlement | Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction. |
| CONS | Consent | Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond. |
| CONV | Conversion | Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio. |
| CREV | CreditEvent | Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions). |
| DECR | DecreaseInValue | Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders. |
| DETI | Detachment | Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |

| CodeName | Name | Definition |
|---|---|---|
| DVOP | DividendOption | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DRIP | DividendReinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
| DTCH | DutchAuction | Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |
| REDM | FinalMaturity | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| MCAL | FullCall | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| INCR | IncreaseInValue | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| PPMT | InstalmentCall | Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| INTR | InterestPayment | Interest payment distributed to holders of an interest bearing asset. |

| CodeName | Name | Definition |
|---|---|---|
| PRII | InterestPaymentWithPrincipal | Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment. |
| RHDI | IntermediateSecuritiesDistribution | Distribution of intermediate securities that gives the holder the right to take part in a future event. |
| LIQU | LiquidationDividend | Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security. |
| EXTM | MaturityExtension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | NonOfficialOffer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| CERT | NonUSTEFRADCertification | Non-US beneficial owner certification requirement for exchange of temporary to permanent notes. |
| ODLT | OddLotSalePurchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OTHR | OtherEvent | Other event, use only when no other event type applies, for example, a new event type. |
| PARI | PariPassu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches. |
| PCAL | PartialRedemptionWithoutPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. |

| CodeName | Name | Definition |
|---|---|---|
| | | The redemption is reflected in a debit of the face amount (FAMT). |
| PRED | PartialRedemptionWithPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| PINK | PayInKind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | PlaceOfIncorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PDEF | Prefunding | Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
| PRIO | PriorityIssue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| BPUT | PutRedemption | Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | RemarketingAgreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| BIDS | RepurchaseOffer | Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities. |
| SPLR | ReverseStockSplit | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| RHTS | RightsIssue | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |

| CodeName | Name | Definition |
|---|---|---|
| DVSC | ScripDividend | Dividend or interest paid in the form of scrip. |
| SHPR | SharesPremiumDividend | Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |
| SMAL | SmallestNegotiableUnit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | SpinOff | Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| DVSE | StockDividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| SPLF | StockSplit | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| TREC | TaxReclaim | Event related to tax reclaim activities. |
| TEND | Tender | Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| DLST | TradingStatusDelisted | Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation. |
| SUSP | TradingStatusSuspended | Trading in the security has been suspended. |
| EXWA | WarrantExercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| WTRC | WithholdingTaxReliefCertification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| WRTH | Worthless | Booking out of valueless securities. |
| ACCU | Accumulation | Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have |

| CodeName | Name | Definition |
|---|---|---|
| | | been distributed to investors for tax purposes. |
| MTNG | SecuritiesHoldersMeeting | Ordinary or annual or extraordinary or special general meeting. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |
| TNDP | TaxOnNonDistributedProceeds | Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation. |

### 82.1.19.64.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Corporate action event type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.65 LinkageType3Choice

*Definition:* Choice of format for the linkage type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3056 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3057 |

### 82.1.19.65.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Linkage type expressed as an ISO 20022 code.

*Datatype:* "LinkageType1Code" on page 3262

| CodeName | Name | Definition |
|---|---|---|
| LINK | Link | Request is to link the referenced transactions. |
| UNLK | Unlink | Request is to unlink the referenced transactions. |
| SOFT | Soft | Request is to soft link the referenced transactions. |

### 82.1.19.65.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Linkage type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.19.66 Statement89

*Definition:* Defines the criteria used to report on the securities account positions.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | DateOrPeriod <*DtOrPrd*> | [0..1] | ± | | 3057 |
| | HistoricData <*HstrcData*> | [1..1] | Indicator | | 3057 |
| | StatementType <*StmtTp*> | [0..1] | ± | | 3057 |

### 82.1.19.66.1 DateOrPeriod <DtOrPrd>

*Presence:* [0..1]

*Definition:* Date or period of the statement.

**DateOrPeriod <DtOrPrd>** contains one of the following elements (see "DateAndPeriod3Choice" on page 2915 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | StatementDate <*StmtDt*> | [1..1] | ± | | 2915 |
| Or} | StatementPeriod <*StmtPrd*> | [1..1] | ± | | 2916 |

### 82.1.19.66.2 HistoricData <HstrcData>

*Presence:* [1..1]

*Definition:* Specifies whether the data is either historical (true) or current (false).

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 3323):

- *Meaning When True:* True
- *Meaning When False:* False

### 82.1.19.66.3 StatementType <StmtTp>

*Presence:* [0..1]

*Definition:* Type of balance on which the statement is prepared.

**StatementType <StmtTp>** contains one of the following elements (see "StatementType7Choice" on page 3118 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3118 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3118 |

# 82.1.20 Party Identification

## 82.1.20.1 AlternatePartyIdentification7

*Definition:* Alternate identification for a party using an identification type, a country code and a text field.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | IdentificationType <*IdTp*> | [1..1] | ± | | 3058 |
| | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3058 |
| | AlternateIdentification <*AltrnId*> | [1..1] | Text | | 3058 |

### 82.1.20.1.1 IdentificationType <IdTp>

*Presence:* [1..1]

*Definition:* Specifies the type of alternate identification of the party identified.

**IdentificationType <IdTp>** contains one of the following elements (see "IdentificationType42Choice" on page 2963 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2964 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2964 |

### 82.1.20.1.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

#### Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.20.1.3 AlternateIdentification <AltrnId>

*Presence:* [1..1]

*Definition:* Alternate identification for a party.

*Datatype:* "Max35Text" on page 3328

## 82.1.20.2 PartyIdentification144

*Definition:* Identification of a party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3059 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3059 |

### 82.1.20.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification127Choice" on page 3059 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

### 82.1.20.2.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

## 82.1.20.3 PartyIdentification127Choice

*Definition:* Choice of identification of a party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3059 |
| Or} | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3060 |

### 82.1.20.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### 82.1.20.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

## 82.1.20.4 PartyIdentification136

*Definition:* Identification of the party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 82.1.20.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification120Choice" on page 3079 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3079 |
| Or | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3079 |
| Or} | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3079 |

### 82.1.20.4.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

## 82.1.20.5 PartyIdentificationAndAccount197

*Definition:* Party and account details.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 3061 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3062 |
| | AlternateIdentification <*AltrnId*> | [0..1] | ± | | 3062 |
| | Nationality <*Ntlty*> | [0..1] | CodeSet | C3 | 3062 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | Text | | 3062 |
| | BlockChainAddressOrWallet <*BlckChainAdrOrWllt*> | [0..1] | Text | | 3062 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3062 |
| | AdditionalInformation <*AddtlInf*> | [0..1] | ± | C1 | 3063 |

**Constraints**

- **IdentificationNationalityOfInvestorRule**

  Identification and/or Nationality must be present.

- **SafekeepingAccountOrBlockChainAddress1Rule**

  If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

```
On Condition
    /SafekeepingAccount is present
Following Must be True
    /BlockChainAddressOrWallet Must be absent
```

- **SafekeepingAccountOrBlockChainAddress2Rule**

  If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

```
On Condition
    /BlockChainAddressOrWallet is present
Following Must be True
    /SafekeepingAccount Must be absent
```

### 82.1.20.5.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification120Choice" on page 3079 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3079 |
| Or | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3079 |
| Or} | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3079 |

### 82.1.20.5.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

### 82.1.20.5.3 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following elements (see "AlternatePartyIdentification7" on page 3058 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | IdentificationType <*IdTp*> | [1..1] | ± | | 3058 |
| | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3058 |
| | AlternateIdentification <*AltrnId*> | [1..1] | Text | | 3058 |

### 82.1.20.5.4 Nationality <Ntlty>

*Presence:* [0..1]

*Definition:* Nationality of the investor or country of incorporation (for a company).

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

#### Constraints

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.20.5.5 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

*Datatype:* "Max35Text" on page 3328

### 82.1.20.5.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

*Datatype:* "Max140Text" on page 3326

### 82.1.20.5.7 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 3328

### 82.1.20.5.8 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C1 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 3080 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | DeclarationDetails <*DclrtnDtls*> | [0..1] | Text | | 3080 |
| | PartyContactDetails <*PtyCtctDtls*> | [0..1] | Text | | 3080 |
| | RegistrationDetails <*RegnDtls*> | [0..1] | Text | | 3080 |

**Constraints**

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

## 82.1.20.6 Pledgee3

*Definition:* Identifies the entity to which the financial instruments are pledged.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | PledgeeTypeAndIdentification <*PldgeeTpAndId*> | [0..1] | | | 3064 |
| {Or | TypeAndIdentification <*TpAndId*> | [1..1] | | | 3064 |
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3064 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |
| Or | Identification <*Id*> | [1..1] | | | 3065 |
| | Identification <*Id*> | [0..1] | Text | | 3065 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3066 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3066 |

**Constraints**

- **PledgeeTypeAndIdentificationOrLEIRule**

  PledgeeTypeAndIdentification must be present or LEI must be present.

```
Following Must be True
    /PledgeeTypeAndIdentification Must be present
 Or    /LEI Must be present
```

### 82.1.20.6.1 PledgeeTypeAndIdentification <PldgeeTpAndId>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**PledgeeTypeAndIdentification <PldgeeTpAndId>** contains one of the following **PledgeeFormat5Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | TypeAndIdentification <*TpAndId*> | [1..1] | | | 3064 |
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3064 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |
| Or | Identification <*Id*> | [1..1] | | | 3065 |
| | Identification <*Id*> | [0..1] | Text | | 3065 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3066 |

#### 82.1.20.6.1.1 TypeAndIdentification <TpAndId>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a code and a BIC.

**TypeAndIdentification <TpAndId>** contains the following **PledgeeTypeAndAnyBICIdentifier2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3064 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |

##### 82.1.20.6.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a BIC.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 82.1.20.6.1.1.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| CPTY | Counterparty | Financial instruments are pledged to a counterparty. |
| REGB | RegulatoryBody | Financial instruments are pledged to a regulatory body. |

#### 82.1.20.6.1.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged, expressed as a code and a narrative description.

**Identification <Id>** contains the following **PledgeeTypeAndText1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | Text | | 3065 |
| | PledgeeType <*PldgeeTp*> | [1..1] | CodeSet | | 3065 |

#### 82.1.20.6.1.2.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the entity to which the financial instruments are pledged.

*Datatype:* "Max35Text" on page 3328

#### 82.1.20.6.1.2.2 PledgeeType <PldgeeTp>

*Presence:* [1..1]

*Definition:* Entity to which the financial instruments are pledged expressed as a code.

*Datatype:* "PledgeeType1Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| CPTY | Counterparty | Financial instruments are pledged to a counterparty. |
| REGB | RegulatoryBody | Financial instruments are pledged to a regulatory body. |

#### 82.1.20.6.1.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification of the entity to which the financial instruments are pledged expressed as a proprietary type and narrative description.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification80" on page 2963 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 2963 |
| | Identification <*Id*> | [0..1] | Text | | 2963 |

### 82.1.20.6.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

## 82.1.20.7 PartyIdentification148

*Definition:* Identification of a party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | | | 3066 |
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3066 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3067 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3067 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3067 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3067 |

### 82.1.20.7.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification122Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3066 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3067 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3067 |

#### 82.1.20.7.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 82.1.20.7.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 3098 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [1..1] | Text | | 3098 |
| | Address <*Adr*> | [0..1] | ± | | 3098 |

#### 82.1.20.7.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.20.7.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

### 82.1.20.7.3 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 3328

## 82.1.20.8 PartyIdentification272

*Definition:* Specifies the identification of a person or an organisation.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3068 |
| | PostalAddress <*PstlAdr*> | [0..1] | ± | | 3069 |
| | Identification <*Id*> | [0..1] | | | 3069 |
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |
| | CountryOfResidence <*CtryOfRes*> | [0..1] | CodeSet | C3 | 3075 |
| | ContactDetails <*CtctDtls*> | [0..1] | ± | | 3075 |

### 82.1.20.8.1 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

### 82.1.20.8.2 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress27" on page 3087 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3088 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3088 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3089 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3089 |
| | Department <*Dept*> | [0..1] | Text | | 3089 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3089 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3089 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3090 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3090 |
| | Floor <*Flr*> | [0..1] | Text | | 3090 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3090 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3090 |
| | Room <*Room*> | [0..1] | Text | | 3090 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3090 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3090 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3091 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3091 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3091 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3091 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3091 |

### 82.1.20.8.3 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of a party.

**Identification <Id>** contains one of the following **Party52Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | OrganisationIdentification <*OrgId*> | [1..1] | | | 3070 |
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |
| Or} | PrivateIdentification <*PrvtId*> | [1..1] | | | 3072 |
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |

#### 82.1.20.8.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**OrganisationIdentification <OrgId>** contains the following **OrganisationIdentification39** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AnyBIC <*AnyBIC*> | [0..1] | IdentifierSet | C2 | 3071 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3071 |
| | Other <*Othr*> | [0..*] | | | 3071 |
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |

#### 82.1.20.8.3.1.1 AnyBIC <AnyBIC>

*Presence:* [0..1]

*Definition:* Business identification code of the organisation.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 82.1.20.8.3.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

#### 82.1.20.8.3.1.3 Other <Othr>

*Presence:* [0..*]

*Definition:* Unique identification of an organisation, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericOrganisationIdentification3** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3072 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3072 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |
| | Issuer <*Issr*> | [0..1] | Text | | 3072 |

#### 82.1.20.8.3.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max256Text" on page 3327

#### 82.1.20.8.3.1.3.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3072 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3072 |

##### 82.1.20.8.3.1.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalOrganisationIdentification1Code" on page 3243

##### 82.1.20.8.3.1.3.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 3328

#### 82.1.20.8.3.1.3.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

### 82.1.20.8.3.2 PrivateIdentification <PrvtId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person, for example a passport.

**PrivateIdentification <PrvtId>** contains the following **PersonIdentification18** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | DateAndPlaceOfBirth <*DtAndPlcOfBirth*> | [0..1] | | | 3073 |
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |
| | Other <*Othr*> | [0..*] | | | 3074 |
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |

#### 82.1.20.8.3.2.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>

*Presence:* [0..1]

*Definition:* Date and place of birth of a person.

**DateAndPlaceOfBirth <DtAndPlcOfBirth>** contains the following **DateAndPlaceOfBirth1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | BirthDate <*BirthDt*> | [1..1] | Date | | 3073 |
| | ProvinceOfBirth <*PrvcOfBirth*> | [0..1] | Text | | 3073 |
| | CityOfBirth <*CityOfBirth*> | [1..1] | Text | | 3074 |
| | CountryOfBirth <*CtryOfBirth*> | [1..1] | CodeSet | C3 | 3074 |

##### 82.1.20.8.3.2.1.1 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* "ISODate" on page 3319

##### 82.1.20.8.3.2.1.2 ProvinceOfBirth <PrvcOfBirth>

*Presence:* [0..1]

*Definition:* Province where a person was born.

*Datatype:* "Max35Text" on page 3328

#### 82.1.20.8.3.2.1.3 CityOfBirth <CityOfBirth>

*Presence:* [1..1]

*Definition:* City where a person was born.

*Datatype:* "Max35Text" on page 3328

#### 82.1.20.8.3.2.1.4 CountryOfBirth <CtryOfBirth>

*Presence:* [1..1]

*Definition:* Country where a person was born.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.20.8.3.2.2 Other <Othr>

*Presence:* [0..*]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following **GenericPersonIdentification2** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 3074 |
| | SchemeName <*SchmeNm*> | [0..1] | | | 3074 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |
| | Issuer <*Issr*> | [0..1] | Text | | 3075 |

#### 82.1.20.8.3.2.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max256Text" on page 3327

#### 82.1.20.8.3.2.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3075 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3075 |

#### 82.1.20.8.3.2.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalPersonIdentification1Code" on page 3244

#### 82.1.20.8.3.2.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 3328

#### 82.1.20.8.3.2.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 3328

### 82.1.20.8.4 CountryOfResidence <CtryOfRes>

*Presence:* [0..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.20.8.5 ContactDetails <CtctDtls>

*Presence:* [0..1]

*Definition:* Set of elements used to indicate how to contact the party.

**ContactDetails <CtctDtls>** contains the following elements (see "Contact13" on page 3084 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3084 |
| | Name <*Nm*> | [0..1] | Text | | 3085 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3085 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3085 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3085 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3085 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3085 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3085 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3086 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3086 |
| | Department <*Dept*> | [0..1] | Text | | 3086 |
| | Other <*Othr*> | [0..*] | | | 3086 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3086 |
| | Identification <*Id*> | [0..1] | Text | | 3086 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3086 |

## 82.1.20.9 PartyIdentification15

*Definition:* Organised structure that is set up for a particular purpose, for example, a business, government body, department, charity, or financial institution.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3076 |
| | Identification <*Id*> | [1..1] | Text | | 3077 |

### 82.1.20.9.1 Country <Ctry>

*Presence:* [0..1]

*Definition:* Country in which the organisation is registered.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.20.9.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Description of an organisation.

*Datatype:* "Max35Text" on page 3328

## 82.1.20.10 PartyIdentificationAndAccount170

*Definition:* Party and account details.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3077 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3077 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | ± | | 3077 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3078 |

### 82.1.20.10.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following elements (see "PartyIdentification120Choice" on page 3079 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3079 |
| Or | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3079 |
| Or} | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3079 |

### 82.1.20.10.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 3322

### 82.1.20.10.3 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 2834 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2834 |
| | Type <*Tp*> | [0..1] | ± | | 2834 |
| | Name <*Nm*> | [0..1] | Text | | 2834 |

### 82.1.20.10.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 3328

## 82.1.20.11 SystemPartyIdentification8

*Definition:* Unique and unambiguous identification of a party within a system.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3078 |
| | ResponsiblePartyIdentification <*RspnsblPtyId*> | [0..1] | ± | | 3078 |

### 82.1.20.11.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification to unambiguously identify the party within the system.

**Identification <Id>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

### 82.1.20.11.2 ResponsiblePartyIdentification <RspnsblPtyId>

*Presence:* [0..1]

*Definition:* Unique identification of the party responsible for the maintenance of the party reference data.

**ResponsiblePartyIdentification <RspnsblPtyId>** contains the following elements (see "PartyIdentification136" on page 3060 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3060 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3060 |

## 82.1.20.12 PartyIdentification120Choice

*Definition:* Choice between different formats for the identification of a party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3079 |
| Or | ProprietaryIdentification <*PrtryId*> | [1..1] | ± | | 3079 |
| Or} | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3079 |

### 82.1.20.12.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 3320

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### 82.1.20.12.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 2964 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2965 |
| | Issuer <*Issr*> | [1..1] | Text | | 2965 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2965 |

### 82.1.20.12.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name and address of a party.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 3098 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [1..1] | Text | | 3098 |
| | Address <*Adr*> | [0..1] | ± | | 3098 |

### 82.1.20.13 PartyTextInformation1

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | DeclarationDetails <*DclrtnDtls*> | [0..1] | Text | | 3080 |
| | PartyContactDetails <*PtyCtctDtls*> | [0..1] | Text | | 3080 |
| | RegistrationDetails <*RegnDtls*> | [0..1] | Text | | 3080 |

**Constraints**

- **AdditonalDetailsGuideline**

  Unless bilaterally agreed between the Sender and Receiver, DeclarationlDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

#### 82.1.20.13.1 DeclarationDetails <DclrtnDtls>

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "Max350Text" on page 3328

#### 82.1.20.13.2 PartyContactDetails <PtyCtctDtls>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "Max140Text" on page 3326

#### 82.1.20.13.3 RegistrationDetails <RegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration.

*Datatype:* "Max350Text" on page 3328

## 82.1.21 Person Identification

### 82.1.21.1 Contact14

*Definition:* Specifies the details of the contact person.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3081 |
| | Name <*Nm*> | [0..1] | Text | | 3081 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3082 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3082 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3082 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3082 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3082 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3082 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3082 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3082 |
| | Department <*Dept*> | [0..1] | Text | | 3083 |
| | Other <*Othr*> | [0..*] | | | 3083 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3083 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3084 |
| | ValidTo <*VldTo*> | [0..1] | Date | | 3084 |

### 82.1.21.1.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* "NamePrefix2Code" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| DOCT | Doctor | Title of the person is Doctor or Dr. |
| MADM | Madam | Title of the person is Madam. |
| MISS | Miss | Title of the person is Miss. |
| MIST | Mister | Title of the person is Mister or Mr. |
| MIKS | GenderNeutral | Title of the person is gender neutral (Mx). |

### 82.1.21.1.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 82.1.21.1.3 PhoneNumber <PhneNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.21.1.4 MobileNumber <MobNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.21.1.5 FaxNumber <FaxNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.21.1.6 URLAddress <URLAdr>

*Presence:* [0..1]

*Definition:* Address for the Universal Resource Locator (URL), for example an address used over the www (HTTP) service.

*Datatype:* "Max2048Text" on page 3326

#### 82.1.21.1.7 EmailAddress <EmailAdr>

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max256Text" on page 3327

#### 82.1.21.1.8 EmailPurpose <EmailPurp>

*Presence:* [0..1]

*Definition:* Purpose for which an email address may be used.

*Datatype:* "Max35Text" on page 3328

#### 82.1.21.1.9 JobTitle <JobTitl>

*Presence:* [0..1]

*Definition:* Title of the function.

*Datatype:* "Max35Text" on page 3328

#### 82.1.21.1.10 Responsibility <Rspnsblty>

*Presence:* [0..1]

*Definition:* Role of a person in an organisation.

*Datatype:* "Max35Text" on page 3328

### 82.1.21.1.11 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 3329

### 82.1.21.1.12 Other <Othr>

*Presence:* [0..*]

*Definition:* Contact details in another form.

**Other <Othr>** contains the following **OtherContact1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3083 |
| | Identification <*Id*> | [0..1] | Text | | 3083 |

#### 82.1.21.1.12.1 ChannelType <ChanlTp>

*Presence:* [1..1]

*Definition:* Method used to contact the financial institution's contact for the specific tax region.

*Datatype:* "Max4Text" on page 3329

#### 82.1.21.1.12.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Communication value such as phone number or email address.

*Datatype:* "Max128Text" on page 3326

### 82.1.21.1.13 PreferredMethod <PrefrdMtd>

*Presence:* [0..1]

*Definition:* Preferred method used to reach the technical contact.

*Datatype:* "PreferredContactMethod2Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| MAIL | Email | Preferred method used to reach the contact is per email. |
| FAXX | Fax | Preferred method used to reach the contact is per fax. |
| LETT | Letter | Preferred method used to reach the contact is per letter. |
| CELL | MobileOrCellPhone | Preferred method used to reach the contact is per mobile or cell phone. |
| ONLI | Online | Preferred method used to reach the contact is online. |
| PHON | Phone | Preferred method used to reach the contact is per phone. |

#### 82.1.21.1.14 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Starting validity date for the contact.

*Datatype:* "ISODate" on page 3319

#### 82.1.21.1.15 ValidTo <VldTo>

*Presence:* [0..1]

*Definition:* Ending validity date for the contact.

*Datatype:* "ISODate" on page 3319

### 82.1.21.2 Contact13

*Definition:* Specifies the details of the contact person.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | NamePrefix <*NmPrfx*> | [0..1] | CodeSet | | 3084 |
| | Name <*Nm*> | [0..1] | Text | | 3085 |
| | PhoneNumber <*PhneNb*> | [0..1] | Text | | 3085 |
| | MobileNumber <*MobNb*> | [0..1] | Text | | 3085 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3085 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3085 |
| | EmailAddress <*EmailAdr*> | [0..1] | Text | | 3085 |
| | EmailPurpose <*EmailPurp*> | [0..1] | Text | | 3085 |
| | JobTitle <*JobTitl*> | [0..1] | Text | | 3086 |
| | Responsibility <*Rspnsblty*> | [0..1] | Text | | 3086 |
| | Department <*Dept*> | [0..1] | Text | | 3086 |
| | Other <*Othr*> | [0..*] | | | 3086 |
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3086 |
| | Identification <*Id*> | [0..1] | Text | | 3086 |
| | PreferredMethod <*PrefrdMtd*> | [0..1] | CodeSet | | 3086 |

#### 82.1.21.2.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* "NamePrefix2Code" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| DOCT | Doctor | Title of the person is Doctor or Dr. |
| MADM | Madam | Title of the person is Madam. |

| CodeName | Name | Definition |
|---|---|---|
| MISS | Miss | Title of the person is Miss. |
| MIST | Mister | Title of the person is Mister or Mr. |
| MIKS | GenderNeutral | Title of the person is gender neutral (Mx). |

#### 82.1.21.2.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max140Text" on page 3326

#### 82.1.21.2.3 PhoneNumber <PhneNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.21.2.4 MobileNumber <MobNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.21.2.5 FaxNumber <FaxNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.21.2.6 URLAddress <URLAdr>

*Presence:* [0..1]

*Definition:* Address for the Universal Resource Locator (URL), for example an address used over the www (HTTP) service.

*Datatype:* "Max2048Text" on page 3326

#### 82.1.21.2.7 EmailAddress <EmailAdr>

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max256Text" on page 3327

#### 82.1.21.2.8 EmailPurpose <EmailPurp>

*Presence:* [0..1]

*Definition:* Purpose for which an email address may be used.

*Datatype:* "Max35Text" on page 3328

### 82.1.21.2.9 JobTitle <JobTitl>

*Presence:* [0..1]

*Definition:* Title of the function.

*Datatype:* "Max35Text" on page 3328

### 82.1.21.2.10 Responsibility <Rspnsblty>

*Presence:* [0..1]

*Definition:* Role of a person in an organisation.

*Datatype:* "Max35Text" on page 3328

### 82.1.21.2.11 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 3329

### 82.1.21.2.12 Other <Othr>

*Presence:* [0..*]

*Definition:* Contact details in another form.

**Other <Othr>** contains the following **OtherContact1** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ChannelType <*ChanlTp*> | [1..1] | Text | | 3086 |
| | Identification <*Id*> | [0..1] | Text | | 3086 |

#### 82.1.21.2.12.1 ChannelType <ChanlTp>

*Presence:* [1..1]

*Definition:* Method used to contact the financial institution's contact for the specific tax region.

*Datatype:* "Max4Text" on page 3329

#### 82.1.21.2.12.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Communication value such as phone number or email address.

*Datatype:* "Max128Text" on page 3326

### 82.1.21.2.13 PreferredMethod <PrefrdMtd>

*Presence:* [0..1]

*Definition:* Preferred method used to reach the contact.

*Datatype:* "PreferredContactMethod2Code" on page 3280

| CodeName | Name | Definition |
|---|---|---|
| MAIL | Email | Preferred method used to reach the contact is per email. |

| CodeName | Name | Definition |
|---|---|---|
| FAXX | Fax | Preferred method used to reach the contact is per fax. |
| LETT | Letter | Preferred method used to reach the contact is per letter. |
| CELL | MobileOrCellPhone | Preferred method used to reach the contact is per mobile or cell phone. |
| ONLI | Online | Preferred method used to reach the contact is online. |
| PHON | Phone | Preferred method used to reach the contact is per phone. |

# 82.1.22 Postal Address

## 82.1.22.1 PostalAddress27

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3088 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3088 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3089 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3089 |
| | Department <*Dept*> | [0..1] | Text | | 3089 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3089 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3089 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3090 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3090 |
| | Floor <*Flr*> | [0..1] | Text | | 3090 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3090 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3090 |
| | Room <*Room*> | [0..1] | Text | | 3090 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3090 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3090 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3091 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3091 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3091 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3091 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3091 |

### 82.1.22.1.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

**AddressType <AdrTp>** contains one of the following **AddressType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3088 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3089 |

#### 82.1.22.1.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of address expressed as a code.

*Datatype:* "AddressType2Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| ADDR | Postal | Address is the complete postal address. |
| PBOX | POBox | Address is a postal office (PO) box. |
| HOME | Residential | Address is the home address. |
| BIZZ | Business | Address is the business address. |
| MLTO | MailTo | Address is the address to which mail is sent. |
| DLVY | DeliveryTo | Address is the address to which delivery is to take place. |

#### 82.1.22.1.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of address expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.22.1.2 CareOf <CareOf>

*Presence:* [0..1]

*Definition:* Identifies an addressee that is accepting the correspondence for the intended recipient. Using care of ensures the correspondence reaches the right recipient rather than getting returned to the sender.

*Datatype:* "Max140Text" on page 3326

### 82.1.22.1.3 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 3329

### 82.1.22.1.4 SubDepartment <SubDept>

*Presence:* [0..1]

*Definition:* Identification of a sub-division of a large organisation or building.

*Datatype:* "Max70Text" on page 3329

### 82.1.22.1.5 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.1.6 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.1.7 BuildingName <BldgNm>

*Presence:* [0..1]

*Definition:* Name of the building or house.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.1.8 Floor <Flr>

*Presence:* [0..1]

*Definition:* Floor or storey within a building.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.1.9 UnitNumber <UnitNb>

*Presence:* [0..1]

*Definition:* Identifies a flat or dwelling within the building.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.1.10 PostBox <PstBx>

*Presence:* [0..1]

*Definition:* Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.1.11 Room <Room>

*Presence:* [0..1]

*Definition:* Building room number.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.1.12 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.1.13 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.1.14 TownLocationName <TwnLctnNm>

*Presence:* [0..1]

*Definition:* Specific location name within the town.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.1.15 DistrictName <DstrctNm>

*Presence:* [0..1]

*Definition:* Identifies a subdivision within a country sub-division.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.1.16 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country such as state, region, county.

*Datatype:* "Max35Text" on page 3328

#### 82.1.22.1.17 Country <Ctry>

*Presence:* [0..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 82.1.22.1.18 AddressLine <AdrLine>

*Presence:* [0..7]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

*Datatype:* "Max70Text" on page 3329

### 82.1.22.2 PostalAddress1

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | CodeSet | | 3092 |
| | AddressLine <*AdrLine*> | [0..5] | Text | | 3092 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3092 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3092 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3093 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3093 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3093 |
| | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3093 |

#### 82.1.22.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "AddressType2Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| ADDR | Postal | Address is the complete postal address. |
| PBOX | POBox | Address is a postal office (PO) box. |
| HOME | Residential | Address is the home address. |
| BIZZ | Business | Address is the business address. |
| MLTO | MailTo | Address is the address to which mail is sent. |
| DLVY | DeliveryTo | Address is the address to which delivery is to take place. |

#### 82.1.22.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.2.5 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.2.6 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 3328

#### 82.1.22.2.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 3328

#### 82.1.22.2.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.22.3 PostalAddress28

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | | | 3094 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |
| | CareOf <*CareOf*> | [0..1] | Text | | 3095 |
| | Department <*Dept*> | [0..1] | Text | | 3095 |
| | SubDepartment <*SubDept*> | [0..1] | Text | | 3095 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3095 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3096 |
| | BuildingName <*BldgNm*> | [0..1] | Text | | 3096 |
| | Floor <*Flr*> | [0..1] | Text | | 3096 |
| | UnitNumber <*UnitNb*> | [0..1] | Text | | 3096 |
| | PostBox <*PstBx*> | [0..1] | Text | | 3096 |
| | Room <*Room*> | [0..1] | Text | | 3096 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3096 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3096 |
| | TownLocationName <*TwnLctnNm*> | [0..1] | Text | | 3097 |
| | DistrictName <*DstrctNm*> | [0..1] | Text | | 3097 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3097 |
| | Country <*Ctry*> | [0..1] | CodeSet | C3 | 3097 |
| | AddressLine <*AdrLine*> | [0..7] | Text | | 3097 |
| | ValidFrom <*VldFr*> | [0..1] | Date | | 3097 |

### 82.1.22.3.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

**AddressType <AdrTp>** contains one of the following **AddressType3Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3094 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3095 |

#### 82.1.22.3.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of address expressed as a code.

*Datatype:* "AddressType2Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| ADDR | Postal | Address is the complete postal address. |
| PBOX | POBox | Address is a postal office (PO) box. |
| HOME | Residential | Address is the home address. |
| BIZZ | Business | Address is the business address. |
| MLTO | MailTo | Address is the address to which mail is sent. |
| DLVY | DeliveryTo | Address is the address to which delivery is to take place. |

#### 82.1.22.3.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of address expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.22.3.2 CareOf <CareOf>

*Presence:* [0..1]

*Definition:* Identifies an addressee that is accepting the correspondence for the intended recipient. Using care of ensures the correspondence reaches the right recipient rather than getting returned to the sender.

*Datatype:* "Max140Text" on page 3326

### 82.1.22.3.3 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 3329

### 82.1.22.3.4 SubDepartment <SubDept>

*Presence:* [0..1]

*Definition:* Identification of a sub-division of a large organisation or building.

*Datatype:* "Max70Text" on page 3329

### 82.1.22.3.5 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.3.6 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.3.7 BuildingName <BldgNm>

*Presence:* [0..1]

*Definition:* Name of the building or house.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.3.8 Floor <Flr>

*Presence:* [0..1]

*Definition:* Floor or storey within a building.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.3.9 UnitNumber <UnitNb>

*Presence:* [0..1]

*Definition:* Identifies a flat or dwelling within the building.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.3.10 PostBox <PstBx>

*Presence:* [0..1]

*Definition:* Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.3.11 Room <Room>

*Presence:* [0..1]

*Definition:* Building room number.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.3.12 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 3326

#### 82.1.22.3.13 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.3.14 TownLocationName <TwnLctnNm>

*Presence:* [0..1]

*Definition:* Specific location name within the town.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.3.15 DistrictName <DstrctNm>

*Presence:* [0..1]

*Definition:* Identifies a subdivision within a country sub-division.

*Datatype:* "Max140Text" on page 3326

#### 82.1.22.3.16 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country such as state, region, county.

*Datatype:* "Max35Text" on page 3328

#### 82.1.22.3.17 Country <Ctry>

*Presence:* [0..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 82.1.22.3.18 AddressLine <AdrLine>

*Presence:* [0..7]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

*Datatype:* "Max70Text" on page 3329

#### 82.1.22.3.19 ValidFrom <VldFr>

*Presence:* [0..1]

*Definition:* Specifies the date from which the address is valid.

*Datatype:* "ISODate" on page 3319

### 82.1.22.4 NameAndAddress4

*Definition:* Information that locates and identifies a party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3098 |
| | Address <*Adr*> | [1..1] | ± | | 3098 |

#### 82.1.22.4.1 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

#### 82.1.22.4.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Postal address of the party.

**Address <Adr>** contains the following elements (see "PostalAddress1" on page 3091 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | CodeSet | | 3092 |
| | AddressLine <*AdrLine*> | [0..5] | Text | | 3092 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3092 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3092 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3093 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3093 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3093 |
| | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3093 |

### 82.1.22.5 NameAndAddress5

*Definition:* Information that locates and identifies a party.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [1..1] | Text | | 3098 |
| | Address <*Adr*> | [0..1] | ± | | 3098 |

#### 82.1.22.5.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 3328

#### 82.1.22.5.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of the party.

**Address <Adr>** contains the following elements (see "PostalAddress1" on page 3091 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [0..1] | CodeSet | | 3092 |
| | AddressLine <*AdrLine*> | [0..5] | Text | | 3092 |
| | StreetName <*StrtNm*> | [0..1] | Text | | 3092 |
| | BuildingNumber <*BldgNb*> | [0..1] | Text | | 3092 |
| | PostCode <*PstCd*> | [0..1] | Text | | 3093 |
| | TownName <*TwnNm*> | [0..1] | Text | | 3093 |
| | CountrySubDivision <*CtrySubDvsn*> | [0..1] | Text | | 3093 |
| | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3093 |

## 82.1.22.6 PostalAddress3

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | AddressType <*AdrTp*> | [1..1] | CodeSet | | 3099 |
| | MailingIndicator <*MlngInd*> | [1..1] | Indicator | | 3099 |
| | RegistrationAddressIndicator <*RegnAdrInd*> | [1..1] | Indicator | | 3100 |
| | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3100 |

**Constraints**

- **MailingIndicatorRule**

  If RegistrationAddressIndicator is "true" or "1" (Yes), then MailingIndicator must be "true" or "1".

### 82.1.22.6.1 AddressType <AdrTp>

*Presence:* [1..1]

*Definition:* Type of address.

*Datatype:* "AddressType1Code" on page 3213

| CodeName | Name | Definition |
|---|---|---|
| HOME | Residential | Address is the home address. |
| BIZZ | Business | Address is the business address. |

### 82.1.22.6.2 MailingIndicator <MlngInd>

*Presence:* [1..1]

*Definition:* Indicates whether mail should be sent to an address.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.22.6.3 RegistrationAddressIndicator <RegnAdrInd>

*Presence:* [1..1]

*Definition:* Indicates whether the address is the official address of the party.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 82.1.22.6.4 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress4" on page 3097 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Name <*Nm*> | [0..1] | Text | | 3098 |
| | Address <*Adr*> | [1..1] | ± | | 3098 |

### 82.1.22.7 CommunicationAddress3

*Definition:* Communication device number or electronic address used for communication.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Email <*Email*> | [0..1] | Text | | 3100 |
| | Phone <*Phne*> | [0..1] | Text | | 3100 |
| | Mobile <*Mob*> | [0..1] | Text | | 3101 |
| | FaxNumber <*FaxNb*> | [0..1] | Text | | 3101 |
| | TelexAddress <*TlxAdr*> | [0..1] | Text | | 3101 |
| | URLAddress <*URLAdr*> | [0..1] | Text | | 3101 |

#### 82.1.22.7.1 Email <Email>

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max256Text" on page 3327

#### 82.1.22.7.2 Phone <Phne>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.22.7.3 Mobile <Mob>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.22.7.4 FaxNumber <FaxNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 3330

#### 82.1.22.7.5 TelexAddress <TlxAdr>

*Presence:* [0..1]

*Definition:* Address for a telex machine.

*Datatype:* "Max35Text" on page 3328

#### 82.1.22.7.6 URLAddress <URLAdr>

*Presence:* [0..1]

*Definition:* Address for the Universal Resource Locator (URL), for example an address used over the www (HTTP) service.

*Datatype:* "Max256Text" on page 3327

## 82.1.23 Price

### 82.1.23.1 Price7

*Definition:* Type and information about a price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

#### 82.1.23.1.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 3025 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Yielded <*Yldd*> | [1..1] | Indicator | | 3025 |
| Or} | ValueType <*ValTp*> | [1..1] | CodeSet | | 3025 |

#### 82.1.23.1.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 3102 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

### 82.1.23.2 PriceRateOrAmount3Choice

*Definition:* Choice of formats for the price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3102 |
| Or} | Amount <*Amt*> | [1..1] | Amount | C1 | 3102 |

#### 82.1.23.2.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* "PercentageRate" on page 3325

#### 82.1.23.2.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 3209

**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.

## 82.1.23.3 PriceType4Choice

*Definition:* Choice of price type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Market <*Mkt*> | [1..1] | ± | | 3103 |
| Or} | Indicative <*Indctv*> | [1..1] | ± | | 3103 |

### 82.1.23.3.1 Market <Mkt>

*Presence:* [1..1]

*Definition:* Last reported price of a financial instrument in a market, determined by supply and demand.

**Market <Mkt>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

### 82.1.23.3.2 Indicative <Indctv>

*Presence:* [1..1]

*Definition:* Estimated price, for valuation purposes.

**Indicative <Indctv>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

## 82.1.23.4 TypeOfPrice29Choice

*Definition:* Choice of format for the type of price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3103 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3104 |

### 82.1.23.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of price expressed as an ISO 20022 code.

*Datatype:* "TypeOfPrice14Code" on page 3314

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |

### 82.1.23.4.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.23.5 PriceInformation20

*Definition:* Amount of money for which goods or services are offered, sold, or bought.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3104 |
| | Value <*Val*> | [1..1] | ± | | 3105 |
| | ValueType <*ValTp*> | [1..1] | ± | | 3105 |
| | SourceOfPrice <*SrcOfPric*> | [0..1] | ± | | 3105 |
| | QuotationDate <*QtnDt*> | [0..1] | ± | | 3105 |

**Constraints**

- **ValueRule**

  If TypeOfPriceCode is not MRKT, then Value may not be expressed with UnknownIndicator.

### 82.1.23.5.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specifies the type of price and information about the price.

**Type <Tp>** contains one of the following elements (see "TypeOfPrice28Choice" on page 3107 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3108 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3109 |

### 82.1.23.5.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmountOrUnknown2Choice" on page 3107 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3107 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1 | 3107 |
| Or} | UnknownIndicator <*UknwnInd*> | [1..1] | Indicator | | 3107 |

### 82.1.23.5.3 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

**ValueType <ValTp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 3025 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Yielded <*Yldd*> | [1..1] | Indicator | | 3025 |
| Or} | ValueType <*ValTp*> | [1..1] | CodeSet | | 3025 |

### 82.1.23.5.4 SourceOfPrice <SrcOfPric>

*Presence:* [0..1]

*Definition:* Place from which the price was obtained.

**SourceOfPrice <SrcOfPric>** contains the following elements (see "MarketIdentification89" on page 2969 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [0..1] | ± | | 2969 |
| | Type <*Tp*> | [1..1] | | | 2970 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 2970 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 2970 |

### 82.1.23.5.5 QuotationDate <QtnDt>

*Presence:* [0..1]

*Definition:* Date on which the price is obtained. With an investment fund, this is as stated in the prospectus.

**QuotationDate <QtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

## 82.1.23.6 PriceRateOrAmount6Choice

*Definition:* Choice of formats for the price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3106 |
| Or | Amount <*Amt*> | [1..1] | Amount | | 3106 |
| Or} | AmountWithCurrency <*AmtWthCcy*> | [1..1] | Amount | C1, C5 | 3106 |

### 82.1.23.6.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* "PercentageRate" on page 3325

### 82.1.23.6.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as an implied currency and amount.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

### 82.1.23.6.3 AmountWithCurrency <AmtWthCcy>

*Presence:* [1..1]

*Definition:* Price expressed as an explicit currency and amount.

*Impacted by:* C1 "ActiveOrHistoricCurrency", C5 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 3210

#### 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.

## 82.1.23.7 PriceRateOrAmountOrUnknown2Choice

*Definition:* Choice of formats for the price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rate <*Rate*> | [1..1] | Rate | | 3107 |
| Or | Amount <*Amt*> | [1..1] | Amount | C1 | 3107 |
| Or} | UnknownIndicator <*UknwnInd*> | [1..1] | Indicator | | 3107 |

### 82.1.23.7.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is, percentage.

*Datatype:* "PercentageRate" on page 3325

### 82.1.23.7.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 3209

**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.

### 82.1.23.7.3 UnknownIndicator <UknwnInd>

*Presence:* [1..1]

*Definition:* Indicates whether the market price is unknown.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 3323):

- *Meaning When True:* Yes
- *Meaning When False:* No

## 82.1.23.8 TypeOfPrice28Choice

*Definition:* Choice of format for the type of price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3108 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3109 |

### 82.1.23.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Type of price expressed as an ISO 20022 code.

*Datatype:* "TypeOfPrice11Code" on page 3313

| CodeName | Name | Definition |
|---|---|---|
| BIDE | Bid | Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor. |
| OFFR | Offer | Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor. |
| NAVL | NetAssetValue | Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices. |
| CREA | Creation | Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher. |
| CANC | Cancellation | Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher. |
| INTE | Interim | Price is the non-official interim price given to an investor before the executed price. |
| SWNG | Swing | Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy. |
| MIDD | Mid | Price is the average price between the bid and offer prices. |
| RINV | Reinvestment | Price is the price used when reinvesting units after distribution. |
| SWIC | Switch | Price is the price used when transferring units between products. |
| MRKT | Market | Price is the current market price. |
| INDC | Indicative | Price is the estimated indicative price. |

#### 82.1.23.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Type of price expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.24 Price Value

### 82.1.24.1 PriceValue1

*Definition:* Value given to a price.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Amount <*Amt*> | [1..1] | Amount | C1 | 3109 |

#### 82.1.24.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 3208

**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.

## 82.1.25 Quantity

### 82.1.25.1 QuantityBreakdown32

*Definition:* Details of breakdown of a quantity.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3110 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3110 |
| | SecuritiesSubBalanceType <*SctiesSubBalTp*> | [0..1] | ± | | 3110 |

### 82.1.25.1.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.25.1.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

### 82.1.25.1.3 SecuritiesSubBalanceType <SctiesSubBalTp>

*Presence:* [0..1]

*Definition:* Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).

**SecuritiesSubBalanceType <SctiesSubBalTp>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.25.2 QuantityBreakdown54

*Definition:* Details of breakdown of a quantity.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [0..1] | ± | | 3111 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3111 |
| | LotDateTime <*LotDtTm*> | [0..1] | ± | | 3111 |
| | LotPrice <*LotPric*> | [0..1] | ± | | 3112 |
| | TypeOfPrice <*TpOfPric*> | [0..1] | ± | | 3112 |

### 82.1.25.2.1 LotNumber <LotNb>

*Presence:* [0..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

### 82.1.25.2.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains the following elements (see "Balance7" on page 2857 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ShortLongIndicator <*ShrtLngInd*> | [0..1] | CodeSet | | 2857 |
| | Quantity <*Qty*> | [1..1] | ± | | 2857 |

### 82.1.25.2.3 LotDateTime <LotDtTm>

*Presence:* [0..1]

*Definition:* Date/time at which the lot was purchased.

**LotDateTime <LotDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 2914 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Date <*Dt*> | [1..1] | Date | | 2914 |
| Or} | DateTime <*DtTm*> | [1..1] | DateTime | | 2914 |

#### 82.1.25.2.4 LotPrice <LotPric>

*Presence:* [0..1]

*Definition:* Price at which the lot was purchased.

**LotPrice <LotPric>** contains the following elements (see "Price7" on page 3101 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Type <*Tp*> | [1..1] | ± | | 3101 |
| | Value <*Val*> | [1..1] | ± | | 3102 |

#### 82.1.25.2.5 TypeOfPrice <TpOfPric>

*Presence:* [0..1]

*Definition:* Specifies the type of price and information about the price.

**TypeOfPrice <TpOfPric>** contains one of the following elements (see "TypeOfPrice29Choice" on page 3103 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3103 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3104 |

### 82.1.25.3 QuantityBreakdown31

*Definition:* Details of breakdown of a quantity.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | LotNumber <*LotNb*> | [1..1] | ± | | 3112 |
| | LotQuantity <*LotQty*> | [0..1] | ± | | 3112 |

#### 82.1.25.3.1 LotNumber <LotNb>

*Presence:* [1..1]

*Definition:* Identification, for tax purposes, of a lot of identical securities that are bought at a certain date and at a certain price.

**LotNumber <LotNb>** contains the following elements (see "GenericIdentification37" on page 2965 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2966 |
| | Issuer <*Issr*> | [0..1] | Text | | 2966 |

#### 82.1.25.3.2 LotQuantity <LotQty>

*Presence:* [0..1]

*Definition:* Quantity of financial instruments that is part of the lot described.

**LotQuantity <LotQty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 2953 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Unit <*Unit*> | [1..1] | Quantity | | 2954 |
| Or | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 2954 |
| Or} | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 2954 |

# 82.1.26 Safekeeping Place

## 82.1.26.1 SafeKeepingPlace3

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | SafekeepingPlaceFormat <*SfkpgPlcFrmt*> | [0..1] | ± | | 3113 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3114 |

**Constraints**

- **SafekeepingPlaceFormatOrLEIRule**

  SafekeepingPlaceFormat must be present or LEI must be present.

```
Following Must be True
    /SafekeepingPlaceFormat Must be present
 Or    /LEI Must be present
```

### 82.1.26.1.1 SafekeepingPlaceFormat <SfkpgPlcFrmt>

*Presence:* [0..1]

*Definition:* Unique identification of the party.

**SafekeepingPlaceFormat <SfkpgPlcFrmt>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 3039 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Identification <*Id*> | [1..1] | | | 3039 |
| | SafekeepingPlaceType <*SfkpgPlcTp*> | [1..1] | CodeSet | | 3040 |
| | Identification <*Id*> | [0..1] | Text | | 3040 |
| Or | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3040 |
| Or | TypeAndIdentification <*TpAndId*> | [1..1] | | | 3040 |
| | SafekeepingPlaceType <*SfkpgPlcTp*> | [1..1] | CodeSet | | 3040 |
| | Identification <*Id*> | [1..1] | IdentifierSet | C2 | 3041 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3041 |

#### 82.1.26.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a place of safekeeping.

*Datatype:* "LEIIdentifier" on page 3322

# 82.1.27 Securities Quantity

## 82.1.27.1 OriginalAndCurrentQuantities1

*Definition:* Original and current value of an asset-back instrument.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | FaceAmount <*FaceAmt*> | [1..1] | Amount | | 3114 |
| | AmortisedValue <*AmtsdVal*> | [1..1] | Amount | | 3114 |

#### 82.1.27.1.1 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal of a debt instrument.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

#### 82.1.27.1.2 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* "ImpliedCurrencyAndAmount" on page 3210

# 82.1.28 Settlement Chain

## 82.1.28.1 SettlementParties78

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Depository <*Dpstry*> | [0..1] | ± | | 3115 |
| | Party1 <*Pty1*> | [0..1] | ± | | 3116 |
| | Party2 <*Pty2*> | [0..1] | ± | | 3116 |
| | Party3 <*Pty3*> | [0..1] | ± | | 3117 |
| | Party4 <*Pty4*> | [0..1] | ± | | 3117 |
| | Party5 <*Pty5*> | [0..1] | ± | | 3117 |

**Constraints**

- **Party2PresenceRule**

  If Party2 is present, then Party1 must be present.

```
On Condition
    /Party2 is present
Following Must be True
    /Party1 Must be present
```

- **Party3PresenceRule**

  If Party3 is present, then Party2 must be present.

```
On Condition
    /Party3 is present
Following Must be True
    /Party2 Must be present
```

- **Party4PresenceRule**

  If Party4 is present, then Party3 must be present.

```
On Condition
    /Party4 is present
Following Must be True
    /Party3 Must be present
```

- **Party5PresenceRule**

  If Party5 is present, then Party4 must be present.

```
On Condition
    /Party5 is present
Following Must be True
    /Party4 Must be present
```

### 82.1.28.1.1 Depository <Dpstry>

*Presence:* [0..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains the following elements (see "PartyIdentification148" on page 3066 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | | | 3066 |
| {Or | AnyBIC <*AnyBIC*> | [1..1] | IdentifierSet | C2 | 3066 |
| Or | NameAndAddress <*NmAndAdr*> | [1..1] | ± | | 3067 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3067 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3067 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3067 |

### 82.1.28.1.2 Party1 <Pty1>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount170" on page 3077 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3077 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3077 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | ± | | 3077 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3078 |

### 82.1.28.1.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount170" on page 3077 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3077 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3077 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | ± | | 3077 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3078 |

### 82.1.28.1.4 Party3 <Pty3>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 2.

**Party3 <Pty3>** contains the following elements (see "PartyIdentificationAndAccount170" on page 3077 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3077 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3077 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | ± | | 3077 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3078 |

### 82.1.28.1.5 Party4 <Pty4>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 3.

**Party4 <Pty4>** contains the following elements (see "PartyIdentificationAndAccount170" on page 3077 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3077 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3077 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | ± | | 3077 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3078 |

### 82.1.28.1.6 Party5 <Pty5>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 4.

**Party5 <Pty5>** contains the following elements (see "PartyIdentificationAndAccount170" on page 3077 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | ± | | 3077 |
| | LEI <*LEI*> | [0..1] | IdentifierSet | | 3077 |
| | SafekeepingAccount <*SfkpgAcct*> | [0..1] | ± | | 3077 |
| | ProcessingIdentification <*PrcgId*> | [0..1] | Text | | 3078 |

# 82.1.29 Statement Update Type

## 82.1.29.1 StatementType7Choice

*Definition:* Choice of format for the statement type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3118 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3118 |

### 82.1.29.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Statement type expressed as an ISO 20022 code.

*Datatype:* "ExternalSecuritiesStatementType1Code" on page 3244

### 82.1.29.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Statement type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

# 82.1.30 Status

## 82.1.30.1 SettlementStatus32Choice

*Definition:* Choice of format for the settlement status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3119 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3120 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3120 |
| | Code <*Cd*> | [1..1] | | | 3120 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3120 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3123 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3124 |
| Or | Failing <*Flng*> | [1..1] | | | 3124 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3124 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3124 |
| | Code <*Cd*> | [1..1] | | | 3125 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3125 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3128 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3129 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 82.1.30.1.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus73Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3120 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3120 |
| | Code <*Cd*> | [1..1] | | | 3120 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3120 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3123 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3124 |

#### 82.1.30.1.1.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.1.1.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason32** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3120 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3120 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3123 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3124 |

##### 82.1.30.1.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason69Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3120 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3123 |

###### 82.1.30.1.1.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason28Code" on page 3274

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, |

| CodeName | Name | Definition |
|---|---|---|
| | | exchange, registration, stamping, splitting. |
| REFU | InstructionRefusedOrNotRecognised | Instruction has been refused or not recognised and is represented automatically. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| TAMM | TradeAmendedInMarket | Trade is being amended in the market. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NMAS | NoMatchingRequired | Instruction has not been matched; matching process is not required. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |

| CodeName | Name | Definition |
|---|---|---|
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| FUTU | AwaitingSettlementDate | Awaiting settlement date. No settlement problems to be reported. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the |

| CodeName | Name | Definition |
|---|---|---|
| | | clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| PATD | PartialDiffer | Disagreement on partial indicator preventing partial settlement. |
| PREL | PartiallyReleased | Transaction has been partially released. |

#### 82.1.30.1.1.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.1.1.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.1.2 Failing <Flng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <Flng>** contains one of the following **FailingStatus15Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3124 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3124 |
| | Code <*Cd*> | [1..1] | | | 3125 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3125 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3128 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3129 |

#### 82.1.30.1.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.1.2.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following **FailingReason13** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3125 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3125 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3128 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3129 |

#### 82.1.30.1.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason18Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3125 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3128 |

##### 82.1.30.1.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason5Code" on page 3249

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| BYIY | BuyInProcedure | Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery). |
| CLAT | CounterpartyTooLateForSettlement | Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CANR | CancellationConfirmationRequested | Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| OBJT | UnderObjection | Financial instruments are stolen, in dispute, under objection etc. |

| CodeName | Name | Definition |
|---|---|---|
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| STCD | ConfirmationDiscrepency | Discrepancy in the settlement confirmation. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| MLAT | MoneySecuritiesTooLateForSettlement | Covering money/financial instruments were received too late for completing settlement on a same day basis. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |

| CodeName | Name | Definition |
|---|---|---|
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |

| CodeName | Name | Definition |
|---|---|---|
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| PATD | PartialDiffer | Disagreement on partial indicator preventing partial settlement. |
| PREL | PartiallyReleased | Transaction has been partially released. |

#### 82.1.30.1.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.1.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.1.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.2 SettlementStatus26Choice

*Definition:* Choice of format for the settlement status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3129 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3130 |

### 82.1.30.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

*Datatype:* "SecuritiesSettlementStatus1Code" on page 3294

| CodeName | Name | Definition |
|---|---|---|
| PEND | Pending | Instruction is pending. Settlement at the instructed settlement date is still possible. |
| PENF | Failing | Instruction is failing. Settlement at the instructed settlement date is no longer possible. |

#### 82.1.30.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of settlement of an instruction/financial instrument movement.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.30.3 ProprietaryStatusAndReason6

*Definition:* Provides the proprietary status and reason of an instruction or an instruction cancellation.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

#### 82.1.30.3.1 ProprietaryStatus <PrtrySts>

*Presence:* [1..1]

*Definition:* Proprietary identification of the status related to an instruction.

**ProprietaryStatus <PrtrySts>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.3.2 ProprietaryReason <PrtryRsn>

*Presence:* [0..*]

*Definition:* Proprietary identification of the reason related to a proprietary status.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**ProprietaryReason <PrtryRsn>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

## 82.1.30.4 FailingReason7

*Definition:* Specifies the reason why the instruction or request has a failing settlement status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3131 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3131 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3134 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3135 |

### 82.1.30.4.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason7Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3131 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3134 |

#### 82.1.30.4.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason3Code" on page 3246

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| BYIY | BuyInProcedure | Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery). |
| CLAT | CounterpartyTooLateForSettlement | Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CANR | CancellationConfirmationRequested | Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required. |

| CodeName | Name | Definition |
|---|---|---|
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| OBJT | UnderObjection | Financial instruments are, for example, stolen, in dispute, under objection. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| STCD | ConfirmationDiscrepency | Discrepancy in the settlement confirmation. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| MLAT | MoneySecuritiesTooLateForSettlement | Covering money/financial instruments were received too late for completing settlement on a same day basis. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |

| CodeName | Name | Definition |
|---|---|---|
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to, for example, a corporate action event, realignment. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |

| CodeName | Name | Definition |
|---|---|---|
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

#### 82.1.30.4.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.4.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.5 CancellationReason9

*Definition:* Specifies the reason why the instruction or request is cancelled.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3135 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3135 |

#### 82.1.30.5.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "CancellationReason19Choice" on page 3135 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3135 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3136 |

#### 82.1.30.5.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.6 CancellationReason19Choice

*Definition:* Choice of format for the cancellation reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3135 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3136 |

#### 82.1.30.6.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason13Code" on page 3219

| CodeName | Name | Definition |
|---|---|---|
| CANI | CancelledByYourself | Transaction is cancelled by yourself. |
| CANS | CancelledBySystem | Transaction is cancelled by the system. |
| CSUB | CancelledByAgent | Instruction has been cancelled by the agent due to an event deadline extension. |
| CXLR | EndOfLife | Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system. |
| CANT | CancelledDueToTransformation | Original transaction has been cancelled and replaced due to a corporate action. |
| CANZ | CancelledSplitPartialSettlement | Original transaction has been cancelled and replaced to allow a partial or split settlement. |
| CORP | CancelledDueToCorporateAction | Transaction has been cancelled due to a corporate action. |
| SCEX | SecuritiesNoLongerEligible | Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used. |
| OTHR | Other | Other. See Narrative. |
| CTHP | CancelledByThirdParty | Instruction is cancelled by a Third party. |

### 82.1.30.6.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.7 PendingStatusAndReason2

*Definition:* Choice of the intra-balance movement status type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProcessingStatus <*PrcgSts*> | [0..*] | ± | | 3137 |
| | SettlementStatus <*SttlmSts*> | [0..*] | ± | C14 | 3137 |

### 82.1.30.7.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus66Choice" on page 3162 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3162 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3162 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3163 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3163 |

### 82.1.30.7.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

*Definition:* Provides the settlement status of a transaction.

*Impacted by:* C14 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus16Choice" on page 3140 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3140 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3141 |
| Or | Failing <*Flng*> | [1..1] | | | 3141 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3142 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3142 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

## 82.1.30.8 ProcessingStatus67Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Rejected <*Rjctd*> | [1..1] | ± | | 3138 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3138 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3138 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3139 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3139 |

### 82.1.30.8.1 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction or request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 3147 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

### 82.1.30.8.2 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 3147 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

### 82.1.30.8.3 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled. The status on the processing of a cancellation request must be provided using a cancellation request report message.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus14Choice" on page 3167 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3167 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3168 |

### 82.1.30.8.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 3172 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3173 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3173 |

### 82.1.30.8.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.9 ProprietaryReason4

*Definition:* Proprietary identification of the reason related to a status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 82.1.30.9.1 Reason <Rsn>

*Presence:* [0..1]

*Definition:* Proprietary identification of the reason related to a status.

**Reason <Rsn>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.30.9.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional information about the processed instruction.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.10 SettlementStatus16Choice

*Definition:* Choice of format for the settlement status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3140 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3141 |
| Or | Failing <*Flng*> | [1..1] | | | 3141 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3142 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3142 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 82.1.30.10.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus36Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3141 |

#### 82.1.30.10.1.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.10.1.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following elements (see "PendingReason14" on page 3176 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3176 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3176 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3179 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3179 |

### 82.1.30.10.2 Failing <Flng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <Flng>** contains one of the following **FailingStatus9Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3141 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3142 |

#### 82.1.30.10.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.10.2.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following elements (see "FailingReason7" on page 3131 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3131 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3131 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3134 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3135 |

### 82.1.30.10.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.11 Reason18Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Reason <*Rsn*> | [0..*] | ± | C6 | 3142 |
| Or} | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3143 |

### 82.1.30.11.1 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Specifies the reason of the Status.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Reason <Rsn>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 82.1.30.11.2 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

## 82.1.30.12 PendingReason28Choice

*Definition:* Choice of format for the pending reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3143 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3144 |

### 82.1.30.12.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending.

*Datatype:* "PendingReason6Code" on page 3279

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| OTHR | Other | Other. See Narrative. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |

| CodeName | Name | Definition |
|---|---|---|
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |

### 82.1.30.12.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason code why the instruction or request is pending, using a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.13 PendingReason30Choice

*Definition:* Choice of format for the pending reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3144 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3145 |

### 82.1.30.13.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

*Datatype:* "PendingReason9Code" on page 3279

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| OTHR | Other | Other. See Narrative. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |

| CodeName | Name | Definition |
|---|---|---|
| CDAC | ConditionalDeliveryAwaitingCancellation | Awaiting cancellation of one of the party. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

### 82.1.30.13.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the cancellation request is pending.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.14 ProcessingStatus68Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3145 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3145 |

### 82.1.30.14.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of an instruction.

*Datatype:* "TransactionProcessingStatus3Code" on page 3312

| CodeName | Name | Definition |
|---|---|---|
| CAND | Cancelled | Instruction has been cancelled. |
| PACK | AcknowledgedAccepted | Instruction has been acknowledged/ accepted for further processing by the account servicer. |
| REJT | Rejected | Instruction has been rejected for further processing. |
| REPR | InRepair | Instruction is accepted but in repair. |

### 82.1.30.14.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.15 CancellationStatus15Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3146 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3146 |
| | Code <*Cd*> | [1..1] | ± | | 3146 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3147 |

### 82.1.30.15.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.15.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason10** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3146 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3147 |

#### 82.1.30.15.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following elements (see "CancellationReason21Choice" on page 3158 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3158 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3158 |

#### 82.1.30.15.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.16 RejectionOrRepairStatus38Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

#### 82.1.30.16.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.16.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason32** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

#### 82.1.30.16.2.1 Code <Cd>

*Presence:* [0..*]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason32Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |

##### 82.1.30.16.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason33Code" on page 3283

| CodeName | Name | Definition |
|---|---|---|
| CASH | CashAccount | Unrecognised or invalid cash account. |
| ADEA | AccountServicerDeadlineMissed | Transaction/instruction received after the account servicer's specified deadline. |
| DMON | SettlementAmountRejection | Unrecognised or invalid settlement amount. |
| NCRR | SettlementAmountCurrencyRejection | Unrecognised or invalid settlement amount currency. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| INVL | InvalidLink | Invalid or unrecognized link. |
| INVB | InvalidBalance | Instruction aims at using an invalid balance. |
| INVN | InvalidLotNumber | Invalid or unrecognized lot number. |
| VALR | InvalidRule | Account servicer validation rule rejection. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| CAEV | CorporateActionRejection | Corporate action pending on the financial instrument instructed. |
| DDAT | SettlementDateRejection | Unrecognised or invalid settlement date. |

| CodeName | Name | Definition |
|---|---|---|
| REFE | ReferenceRejection | Instruction has a reference identical to another previously received instruction. |
| OTHR | Other | Other. See Narrative. |
| DQUA | QuantityRejection | Unrecognised or invalid instructed quantity. |
| DSEC | InvalidSecurity | Unrecognised or invalid financial instrument identification. |
| MINO | MinimumSettlementQuantity | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| MUNO | MultipleSettlementQuantity | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |

#### 82.1.30.16.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.16.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.17 CancellationStatus24Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3150 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3150 |
| | Code <*Cd*> | [1..1] | | | 3150 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3150 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3151 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3151 |

### 82.1.30.17.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.17.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following **CancellationReason22** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3150 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3150 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3151 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3151 |

#### 82.1.30.17.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction is cancelled.

**Code <Cd>** contains one of the following **CancellationReason36Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3150 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3151 |

##### 82.1.30.17.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason16Code" on page 3219

| CodeName | Name | Definition |
|---|---|---|
| SCEX | SecuritiesNoLongerEligible | Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used. |
| OTHR | Other | Other. See Narrative. |

| CodeName | Name | Definition |
|---|---|---|
| CXLR | EndOfLife | Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system. |
| BYIY | CancelledDueToBuyIn | Instruction has been cancelled because a buy-in has been initiated. |
| CTHP | CancelledByThirdParty | Instruction is cancelled by a Third party. |
| CANZ | CancelledSplitPartialSettlement | Original transaction has been cancelled and replaced to allow a partial or split settlement. |
| CANT | CancelledDueToTransformation | Original transaction has been cancelled and replaced due to a corporate action. |
| CSUB | CancelledByAgent | Instruction has been cancelled by the agent due to an event deadline extension. |
| CANS | CancelledBySystem | Transaction is cancelled by the system. |
| CANI | CancelledByYourself | Transaction is cancelled by yourself. |
| CORP | CancelledDueToCorporateAction | Transaction has been cancelled due to a corporate action. |

#### 82.1.30.17.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.17.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.18 MatchingStatus27Choice

*Definition:* Choice of format for the matching status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3152 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3152 |

### 82.1.30.18.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

*Datatype:* "MatchingStatus1Code" on page 3263

| CodeName | Name | Definition |
|---|---|---|
| MACH | Matched | Instruction has been matched. |
| NMAT | Unmatched | Instruction has not been matched. |

### 82.1.30.18.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the matching status of the instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.19 ProcessingStatus71Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3152 |
| Or | Pending <*Pdg*> | [1..1] | ± | | 3153 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3153 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3153 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3154 |
| Or | Completed <*Cmpltd*> | [1..1] | ± | C6 | 3154 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3155 |

### 82.1.30.19.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Request has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 3172 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3173 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3173 |

### 82.1.30.19.2 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Modification is pending. It is not known at this time whether modification can be affected.

**Pending <Pdg>** contains one of the following elements (see "PendingStatus38Choice" on page 3155 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3155 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3155 |
| | Code <*Cd*> | [1..1] | ± | | 3156 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3156 |

### 82.1.30.19.3 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Modification request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionOrRepairStatus40Choice" on page 3183 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3183 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3183 |
| | Code <*Cd*> | [1..1] | | | 3184 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3184 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3184 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3185 |

### 82.1.30.19.4 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus39Choice" on page 3156 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3156 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3157 |
| | Code <*Cd*> | [1..1] | | | 3157 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3157 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3157 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3158 |

### 82.1.30.19.5 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Modification request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "DeniedStatus16Choice" on page 3160 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3160 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3161 |
| | Code <*Cd*> | [1..1] | ± | | 3161 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3161 |

### 82.1.30.19.6 Completed <Cmpltd>

*Presence:* [1..1]

*Definition:* Modification request was completed.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Completed <Cmpltd>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 82.1.30.19.7 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.20 PendingStatus38Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3155 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3155 |
| | Code <*Cd*> | [1..1] | ± | | 3156 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3156 |

### 82.1.30.20.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.20.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason16** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3156 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3156 |

#### 82.1.30.20.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following elements (see "PendingReason28Choice" on page 3143 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3143 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3144 |

#### 82.1.30.20.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.21 RejectionOrRepairStatus39Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3156 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3157 |
| | Code <*Cd*> | [1..1] | | | 3157 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3157 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3157 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3158 |

#### 82.1.30.21.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.21.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason33** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3157 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3157 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3157 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3158 |

#### 82.1.30.21.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason33Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3157 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3157 |

##### 82.1.30.21.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason34Code" on page 3284

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Transaction/instruction received after the account servicer's specified deadline. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| CASH | CashAccount | Unrecognised or invalid cash account. |
| NRGM | NoMatch | More than one instruction match the criteria. |
| NRGN | NotFoundRejection | Instruction could not be found. |
| OTHR | Other | Other. See Narrative. |
| REFE | ReferenceRejection | Instruction has a reference identical to another previously received instruction. |

##### 82.1.30.21.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.21.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.22 CancellationReason21Choice

*Definition:* Choice of format for the cancellation reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3158 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3158 |

#### 82.1.30.22.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

*Datatype:* "CancelledStatusReason5Code" on page 3220

| CodeName | Name | Definition |
|---|---|---|
| CANI | CancelledByYourself | Transaction is cancelled by yourself. |
| OTHR | Other | Other. See Narrative. |

#### 82.1.30.22.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the related instruction is cancelled, or the related cancellation request is executed.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.23 AcknowledgementReason9

*Definition:* Specifies additional information about the processed instruction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3159 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3159 |

### 82.1.30.23.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following elements (see "AcknowledgementReason12Choice" on page 3159 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3159 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3160 |

### 82.1.30.23.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.24 AcknowledgementReason12Choice

*Definition:* Choice of format for the acknowledgement reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3159 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3160 |

### 82.1.30.24.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason5Code" on page 3211

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| SMPG | MarketPracticeRuleDiscrepency | Instruction is accepted but does not comply with the market practice rule published for the concerned market or process. |

| CodeName | Name | Definition |
|---|---|---|
| OTHR | Other | Other. See Narrative. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |
| NSTP | NotStraightThroughProcessing | Instruction was not straight through processing and had to be processed manually. |
| RQWV | AcceptedWithoutVotingRights | Instruction registration is accepted but the registration is not in full, that is, not with voting rights. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |

### 82.1.30.24.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.25 DeniedStatus16Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3160 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3161 |
| | Code <*Cd*> | [1..1] | ± | | 3161 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3161 |

### 82.1.30.25.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.25.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the denied status.

**Reason <Rsn>** contains the following **DeniedReason11** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3161 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3161 |

#### 82.1.30.25.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request has a denied status.

**Code <Cd>** contains one of the following elements (see "DeniedReason16Choice" on page 3182 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3182 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3183 |

#### 82.1.30.25.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.26 MatchingDenied3Choice

*Definition:* Specifies the matching processing change requested.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3161 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3162 |

### 82.1.30.26.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

*Datatype:* "MatchingProcess1Code" on page 3263

| CodeName | Name | Definition |
|---|---|---|
| UNMT | Unmatch | The referenced transaction is requested to be unmatched. |
| MTRE | ResumeMatching | Matching process is to be resumed for the referenced transaction. |

### 82.1.30.26.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the execution of a matching denial process.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.27 ProcessingStatus66Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3162 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3162 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3163 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3163 |

### 82.1.30.27.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus21Choice" on page 3172 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3173 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3173 |

### 82.1.30.27.2 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 3147 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

### 82.1.30.27.3 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled. The status on the processing of a cancellation request must be provided using a cancellation request report message.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus14Choice" on page 3167 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3167 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3168 |

### 82.1.30.27.4 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.28 ProcessingStatus72Choice

*Definition:* Specifies the status and the reason of the operation.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | | | 3164 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3164 |
| Or | PendingProcessing <*PdgPrcg*> | [1..1] | ± | | 3164 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3165 |
| Or | Completed <*Cmpltd*> | [1..1] | | | 3165 |
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3165 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3166 |

### 82.1.30.28.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the executing party.

**AcknowledgedAccepted <AckdAccptd>** contains the following **Reason4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3164 |

#### 82.1.30.28.1.1 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Specifies the reason of the Status.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Reason <Rsn>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 82.1.30.28.2 PendingProcessing <PdgPrcg>

*Presence:* [1..1]

*Definition:* Instruction is pendingprocessing by the executing party.

**PendingProcessing <PdgPrcg>** contains one of the following elements (see "Reason18Choice" on page 3142 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Reason <*Rsn*> | [0..*] | ± | C6 | 3142 |
| Or} | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3143 |

### 82.1.30.28.3 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction is rejected by the executing party.

**Rejected <Rjctd>** contains one of the following elements (see "Reason18Choice" on page 3142 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Reason <*Rsn*> | [0..*] | ± | C6 | 3142 |
| Or} | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3143 |

### 82.1.30.28.4 Completed <Cmpltd>

*Presence:* [1..1]

*Definition:* Instruction has been completed by the executing party.

**Completed <Cmpltd>** contains the following **Reason4** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..*] | ± | C6 | 3165 |

#### 82.1.30.28.4.1 Reason <Rsn>

*Presence:* [0..*]

*Definition:* Specifies the reason of the Status.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Reason <Rsn>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 82.1.30.28.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.29 GeneratedReason5

*Definition:* Specifies the reason why the transaction was generated.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3166 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3166 |

### 82.1.30.29.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Code <Cd>** contains one of the following elements (see "GeneratedReasons5Choice" on page 3174 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3174 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3174 |

### 82.1.30.29.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.30 SecuritiesPaymentStatus5Choice

*Definition:* Choice of format for the status of payment of a security at a particular time.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3167 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3167 |

#### 82.1.30.30.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as an ISO 20022 code.

*Datatype:* "SecuritiesPaymentStatus1Code" on page 3294

| CodeName | Name | Definition |
|---|---|---|
| FULL | FullyPaid | Security is fully paid. |
| NILL | NillPaid | Security is nill paid. |
| PART | PartiallyPaid | Security is partially paid. |

#### 82.1.30.30.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Securities payment status expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.30.31 CancellationStatus14Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3167 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3168 |

#### 82.1.30.31.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.31.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the cancellation status.

**Reason <Rsn>** contains the following elements (see "CancellationReason9" on page 3135 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3135 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3135 |

## 82.1.30.32 MatchingStatus24Choice

*Definition:* Choice of format for the matching status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Matched <*Mtchd*> | [1..1] | ± | C6 | 3168 |
| Or | Unmatched <*Umtchd*> | [1..1] | | | 3169 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3169 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3169 |
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |

### 82.1.30.32.1 Matched <Mtchd>

*Presence:* [1..1]

*Definition:* Status is matched.

*Impacted by:* C6 "AdditionalReasonInforrmationRule"

**Matched <Mtchd>** contains the following elements (see "ProprietaryReason4" on page 3139 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Reason <*Rsn*> | [0..1] | ± | | 3140 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3140 |

**Constraints**

- **AdditionalReasonInforrmationRule**

  The AdditionalReasonInformation element must not contain information that can be provided in a structured field unless bilaterally agreed.

### 82.1.30.32.2 Unmatched <Umtchd>

*Presence:* [1..1]

*Definition:* Status is unmatched.

**Unmatched <Umtchd>** contains one of the following **UnmatchedStatus16Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3169 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3169 |
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |

#### 82.1.30.32.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.32.2.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the unmatched status.

**Reason <Rsn>** contains the following **UnmatchedReason15** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3169 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3172 |

##### 82.1.30.32.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Code <Cd>** contains one of the following **UnmatchedReason21Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3170 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3172 |

#### 82.1.30.32.2.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

*Datatype:* "UnmatchedReason11Code" on page 3317

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| ACRU | AccruedInterestAmount1 | Accrued interest amount does not match. |
| IIND | CommonReference | Common reference does not match. |
| CPCA | CounterpartyCancelled | Counterparty cancelled their instruction. |
| CLAT | CounterpartyTooLateForMatching | Counterparty's instruction was too late for matching. |
| NCRR | CurrencySettlementAmount | Settlement amount currency does not match. |
| DDEA | DealPrice | Deal price does not match. |
| DMCT | AutomaticGeneration | Disagreement on automatic generation of market claim or transformation. |
| DCMX | CumEx | Disagreement if trade was executed cum or ex. |
| DSEC | FinancialInstrument | Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs. |
| DQUA | FinancialInstrumentQuantity | Quantity of financial instruments does not match. |
| INVE | InvestorParty | Investor party does not match. |
| LEOG | LetterOfGuarantee | Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa. |
| LATE | MarketDeadlineMissed | Your instruction was too late for matching. |
| MIME | MissingMarketSide | Missing market execution details. |
| CMIS | NoMatch | A matching instruction from your counterparty could not be found. |
| NMAS | NoMatchingStarted | Matching process has not yet started. |

| CodeName | Name | Definition |
|---|---|---|
| DTRA | NotRecognised | Counterparty has been contacted or contacted us, and does not recognise the transaction. |
| OTHR | Other | Proprietary unmatched reason code described in a narrative field. |
| FRAP | PaymentCode | Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa. |
| PHYS | PhysicalSettlement | Counterparty's instruction is physical settlement, your instruction is not, or vice versa. |
| PLIS | PlaceOfListing | Place of listing does not match. |
| INPS | PlaceOfSafekeeping | Place of safekeeping information does not allow matching to take place. |
| PLCE | PlaceOfTrade | Place of trade does not match. |
| PODU | PossibleDuplicate | Instruction has not been matched. It is a possible duplicate instruction. |
| DEPT | ReceivingDeliveringDepository | Depository does not match. |
| ICAG | ReceivingDeliveringParty1 | Participant of delivering or receiving depository does not match. |
| ICUS | ReceivingDeliveringParty2 | Client of delivering or receiving party 1 does not match. |
| IEXE | ReceivingDeliveringParty3 | Client of delivering or receiving party 2 does not match. |
| REGD | RegistrationDetails | Registration details linked to the transaction are incorrect. |
| RTGS | RTGSSystem | Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa. |
| SAFE | SafekeepingAccount | Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/ delivering agent's account at the CSD. |
| DMON | SettlementAmount | Settlement amount does not match. |
| DDAT | SettlementDate | Settlement date/time does not match. |
| SETS | SettlementSystemMethod | Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B). |
| SETR | SettlementTransaction | Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.). |

| CodeName | Name | Definition |
|---|---|---|
| TXST | TaxStatus | Disagreement on the tax status of the financial instruments to be settled. |
| DTRD | TradeDate | Trade date does not match. |
| DELN | TransactionDirection | Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa. |
| UNBR | UnmatchedMarketSide | Market side trade is unmatched. |

#### 82.1.30.32.2.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has an unmatched status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.32.2.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.32.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.33 AcknowledgedAcceptedStatus21Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3173 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3173 |

### 82.1.30.33.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.33.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following elements (see "AcknowledgementReason9" on page 3159 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3159 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3159 |

## 82.1.30.34 AcknowledgementReason15Choice

*Definition:* Choice of format for the acknowledgement reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3173 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3173 |

### 82.1.30.34.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason3Code" on page 3211

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| SMPG | MarketPracticeRuleDiscrepency | Instruction is accepted but does not comply with the market practice rule published for the concerned market or process. |
| OTHR | Other | Other. See Narrative. |

### 82.1.30.34.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.35 GeneratedReasons5Choice

*Definition:* Choice of format for the generated reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3174 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3174 |

### 82.1.30.35.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

*Datatype:* "GeneratedReason3Code" on page 3254

| CodeName | Name | Definition |
|---|---|---|
| COLL | CollateralManagement | Transaction has been generated for collateral management purposes. |
| CLAI | MarketClaim | Transaction resulting from a market claim. |
| OTHR | Other | Other. See Narrative. |
| RODE | ReturnRefusedDumps | Relates to the return of financial instruments resulting from a rejected delivery without matching operation. |
| SPLI | SplitShaping | Transaction has been generated to enable settlement following a shortage of position. |
| THRD | ThirdParty | Transaction has been generated by a third party, for example, a central counterparty. |
| TRAN | Transformation | Transaction has been generated due to transformation following a corporate action. |

### 82.1.30.35.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the transaction was generated.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.36 ModificationProcessingStatus9Choice

*Definition:* Choice of modification processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3175 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3175 |

### 82.1.30.36.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the status of a modification request.

*Datatype:* "ModificationProcessingStatus1Code" on page 3264

| CodeName | Name | Definition |
|---|---|---|
| PACK | Accepted | Modification request has been acknowledged for further processing by the account servicer. |
| REJT | Rejected | Modification has been rejected for further processing. |
| MODC | Completed | Modification has been completed. |
| DEND | Denied | Modification will not be executed. |
| MODP | Pending | Modification is pending. It is not known at this time whether modified can be executed. |
| REPR | InRepair | Modification request is in repair. |

### 82.1.30.36.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the status of a modification request.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.37 PendingReason14

*Definition:* Specifies the reason why the instruction or request has a pending status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3176 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3176 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3179 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3179 |

### 82.1.30.37.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason26Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3176 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3179 |

#### 82.1.30.37.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason10Code" on page 3271

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |

| CodeName | Name | Definition |
|---|---|---|
| REFU | InstructionRefusedOrNotRecognised | Instruction has been refused or not recognised and is represented automatically. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| TAMM | TradeAmendedInMarket | Trade is being amended in the market. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NMAS | NoMatchingRequired | Instruction has not been matched; matching process is not required. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |

| CodeName | Name | Definition |
|---|---|---|
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| FUTU | AwaitingSettlementDate | Awaiting settlement date. No settlement problems to be reported. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to, for example, a corporate action event, realignment. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |

| CodeName | Name | Definition |
|---|---|---|
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

#### 82.1.30.37.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.30.37.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.38 PendingStatus39Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3180 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3180 |
| | Code <*Cd*> | [1..1] | ± | | 3180 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3181 |

### 82.1.30.38.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.38.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following **PendingReason17** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3180 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3181 |

#### 82.1.30.38.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

**Code <Cd>** contains one of the following elements (see "PendingReason30Choice" on page 3144 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3144 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3145 |

#### 82.1.30.38.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.39 AcknowledgedAcceptedStatus24Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3181 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3181 |
| | Code <*Cd*> | [1..1] | ± | | 3181 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3182 |

### 82.1.30.39.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.39.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following **AcknowledgementReason12** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3181 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3182 |

#### 82.1.30.39.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following elements (see "AcknowledgementReason15Choice" on page 3173 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3173 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3173 |

#### 82.1.30.39.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.40 DeniedReason16Choice

*Definition:* Choice of format for the denied reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3182 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3183 |

#### 82.1.30.40.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

*Datatype:* "DeniedReason4Code" on page 3236

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. |
| DCAN | DeniedSinceAlreadyCancelled | Cancellation request was denied since the instruction has already been cancelled. |
| DPRG | DeniedSinceInProgress | Cancellation request was denied because the process of settlement is in progress. |
| DREP | DeniedSinceRepoEnded | Cancellation request was denied because the repo was cancelled. |
| DSET | DeniedSinceAlreadySettled | Cancellation request was denied because the instruction was already settled. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| OTHR | Other | Other. See Narrative. |
| CDRG | ConditionalRegistrar | Execution is denied due to the execution of a process at the registrar. |
| CDCY | ConditionalCurrency | Execution is denied due to a process linked to the currency of the transaction. |

| CodeName | Name | Definition |
|---|---|---|
| CDRE | ConditionalRealignement | Execution is denied due to the execution of a process of realignment at the issuer CSD. |

### 82.1.30.40.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the request was denied.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.41 RejectionOrRepairStatus40Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3183 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3183 |
| | Code <*Cd*> | [1..1] | | | 3184 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3184 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3184 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3185 |

### 82.1.30.41.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.41.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the rejection or repair status.

**Reason <Rsn>** contains the following **RejectionOrRepairReason34** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3184 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3184 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3184 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3185 |

#### 82.1.30.41.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RejectionAndRepairReason34Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3184 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3184 |

##### 82.1.30.41.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RejectionReason35Code" on page 3285

| CodeName | Name | Definition |
|---|---|---|
| CASH | CashAccount | Unrecognised or invalid cash account. |
| ADEA | AccountServicerDeadlineMissed | Transaction/instruction received after the account servicer's specified deadline. |
| REFE | ReferenceRejection | Instruction has a reference identical to another previously received instruction. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| DDAT | SettlementDateRejection | Unrecognised or invalid settlement date. |
| NRGN | NotFoundRejection | Instruction could not be found. |
| OTHR | Other | Other. See Narrative. |
| INVM | InvalidModificationRequest | Invalid or unrecognized modification request. |
| INVL | InvalidLink | Invalid or unrecognized link. |

##### 82.1.30.41.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.41.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.42 ProcessingStatus69Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | PendingCancellation <*PdgCxl*> | [1..1] | ± | | 3185 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3185 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3186 |
| Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3186 |
| Or | Proprietary <*Prtry*> | [1..1] | ± | | 3187 |
| Or | Denied <*Dnd*> | [1..1] | ± | | 3187 |
| Or} | Cancelled <*Canc*> | [1..1] | ± | | 3187 |

#### 82.1.30.42.1 PendingCancellation <PdgCxl>

*Presence:* [1..1]

*Definition:* Cancellation is pending processing.

**PendingCancellation <PdgCxl>** contains one of the following elements (see "PendingStatus39Choice" on page 3180 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3180 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3180 |
| | Code <*Cd*> | [1..1] | ± | | 3180 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3181 |

#### 82.1.30.42.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction or request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionOrRepairStatus39Choice" on page 3156 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3156 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3157 |
| | Code <*Cd*> | [1..1] | | | 3157 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3157 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3157 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3158 |

### 82.1.30.42.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus39Choice" on page 3156 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3156 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3157 |
| | Code <*Cd*> | [1..1] | | | 3157 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3157 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3157 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3158 |

### 82.1.30.42.4 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus24Choice" on page 3181 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3181 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3181 |
| | Code <*Cd*> | [1..1] | ± | | 3181 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3182 |

### 82.1.30.42.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Status that cannot be reported using one of the available standard status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

### 82.1.30.42.6 Denied <Dnd>

*Presence:* [1..1]

*Definition:* Instruction/Request will not be executed.

**Denied <Dnd>** contains one of the following elements (see "DeniedStatus16Choice" on page 3160 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3160 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3161 |
| | Code <*Cd*> | [1..1] | ± | | 3161 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3161 |

### 82.1.30.42.7 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Cancellation requested executed.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus15Choice" on page 3146 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3146 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3146 |
| | Code <*Cd*> | [1..1] | ± | | 3146 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3147 |

## 82.1.30.43 ProcessingStatus70Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3188 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3188 |

### 82.1.30.43.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the processing status of the instruction in a coded format.

*Datatype:* "TransactionProcessingStatus4Code" on page 3312

| CodeName | Name | Definition |
|---|---|---|
| PACK | AcknowledgedAccepted | Instruction has been acknowledged/ accepted for further processing by the account servicer. |
| PPRC | PendingProcessing | Processing of the instruction is pending. |
| REJT | Rejected | Instruction has been rejected for further processing. |
| REPR | InRepair | Instruction is accepted but in repair. |
| CAND | Cancelled | Instruction has been cancelled. |
| CANP | PendingCancellation | Cancellation request from yourself for this instruction is pending waiting for further processing. |
| CPRC | CancellationRequested | Cancellation request from the counterparty is awaiting for your cancellation request or your consent. |
| MPRC | ModificationRequested | Modification request from the counterparty is awaiting for your modification request or your consent. |

### 82.1.30.43.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the processing status of the instruction in a proprietary format.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.44 RepairStatus12Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3189 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3189 |
| | Code <*Cd*> | [1..1] | | | 3189 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3189 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3191 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3191 |

### 82.1.30.44.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.44.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the repair status.

**Reason <Rsn>** contains the following **RepairReason8** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3189 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3189 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3191 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3191 |

#### 82.1.30.44.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a rejected or repair status.

**Code <Cd>** contains one of the following **RepairReason10Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3189 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3191 |

##### 82.1.30.44.2.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

*Datatype:* "RepairReason4Code" on page 3285

| CodeName | Name | Definition |
|---|---|---|
| BATC | ProcessingBatch | Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch. |
| CAEV | CorporateAction | Corporate action pending on the financial instrument instructed. |
| CASH | CashAccount | Unrecognised or invalid cash account. |
| CASY | ImpossibleCashSettlementSystem | Impossible standing arrangements override instruction for the cash settlement system. |
| DDAT | SettlementDate | Unrecognised or invalid settlement date. |
| DDEA | DealPrice | Unrecognised or invalid deal price. |
| DMON | SettlementAmount | Unrecognised or invalid settlement amount. |
| DQUA | Quantity | Unrecognised or invalid settlement quantity. |
| DSEC | Security | Unrecognised or invalid financial instrument identification. |
| DTRD | TradeDate | Unrecognised or invalid trade date. |
| IIND | CommonReference | Unrecognised, invalid or missing common reference. |
| MINO | MinimumSettlementQuantity | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| MUNO | MultipleSettlementQuantity | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| NCRR | SettlementAmountCurrency | Unrecognised or invalid settlement amount currency. |
| PHYS | PhysicalSettlementImpossible | Physical settlement is impossible for the instructed financial instrument. |
| PLCE | PlaceOfTrade | Unrecognised or invalid place of trade. |
| REFE | Reference | Instruction has a reference identical to another previously received instruction. |
| RTGS | ImpossibleToUseTheRTGSSystemInstructed | Impossible to use the RTGS system instructed (NRTG or YRTG). |
| SAFE | SafekeepingAccount | Unrecognised or invalid message sender's safekeeping account. |
| SETR | SettlementTransaction | Unrecognised or invalid settlement transaction type. |
| SETS | SettlementSystemMethod | Unrecognised or invalid settlement system/method instructed. |
| TXST | TaxStatus | Unrecognised or invalid tax status of the securities instructed. |

| CodeName | Name | Definition |
|---|---|---|
| INPS | PlaceOfSafekeeping | Unrecognised, invalid or missing Place of Safekeeping. |
| SDUT | StampDuty | Required stamp duty information is missing. |
| OTHR | Other | Other. See Narrative. |
| IEXE | ReceivingDeliveringParty3 | Client of delivering or receiving party 2 mismatch. |
| ICAG | ReceivingDeliveringParty1 | Participant of delivering or receiving depository mismatch. |
| DEPT | ReceivingDeliveringDepository | Depository mismatch. |
| ICUS | ReceivingDeliveringParty2 | Client of delivering or receiving party 1 mismatch. |

#### 82.1.30.44.2.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction/request has a repair or rejection status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

#### 82.1.30.44.2.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

### 82.1.30.45 ProcessingStatus99Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3192 |
| Or | Rejected <*Rjctd*> | [1..1] | ± | | 3192 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3192 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3193 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3193 |

### 82.1.30.45.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus34Choice" on page 3193 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3193 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3193 |

### 82.1.30.45.2 Rejected <Rjctd>

*Presence:* [1..1]

*Definition:* Instruction or request has been rejected for further processing.

**Rejected <Rjctd>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 3147 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

### 82.1.30.45.3 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 3147 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

### 82.1.30.45.4 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled. The status on the processing of a cancellation request must be provided using a cancellation request report message.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus14Choice" on page 3167 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3167 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3168 |

### 82.1.30.45.5 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.46 AcknowledgedAcceptedStatus34Choice

*Definition:* Specifies whether the status is provided with a reason or not.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3193 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3193 |

### 82.1.30.46.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.1.30.46.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the acknowledged accepted status.

**Reason <Rsn>** contains the following elements (see "AcknowledgementReason22" on page 3194 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3195 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3195 |

## 82.1.30.47 AcknowledgementReason25Choice

*Definition:* Choice of format for the acknowledgement reason.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3194 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3194 |

### 82.1.30.47.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

*Datatype:* "AcknowledgementReason11Code" on page 3211

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| OTHR | Other | Other. See Narrative. |
| SMPG | MarketPracticeRuleDiscrepency | Instruction is accepted but does not comply with the market practice rule published for the concerned market or process. |

### 82.1.30.47.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies additional information about the processed instruction.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.30.48 AcknowledgementReason22

*Definition:* Specifies additional information about the processed instruction.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | ± | | 3195 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3195 |

### 82.1.30.48.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Reason provided for the status.

**Code <Cd>** contains one of the following elements (see "AcknowledgementReason25Choice" on page 3194 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3194 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3194 |

### 82.1.30.48.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.49 ProcessingStatus100Choice

*Definition:* Choice of format for the processing status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3195 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3196 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3196 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3196 |

### 82.1.30.49.1 AcknowledgedAccepted <AckdAccptd>

*Presence:* [1..1]

*Definition:* Instruction has been acknowledged by the account servicer.

**AcknowledgedAccepted <AckdAccptd>** contains one of the following elements (see "AcknowledgedAcceptedStatus34Choice" on page 3193 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3193 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3193 |

### 82.1.30.49.2 Repair <Rpr>

*Presence:* [1..1]

*Definition:* Instruction or request is accepted but in repair.

**Repair <Rpr>** contains one of the following elements (see "RejectionOrRepairStatus38Choice" on page 3147 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3147 |
| Or} | Reason <*Rsn*> | [1..*] | | | 3147 |
| | Code <*Cd*> | [0..*] | | | 3148 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3148 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3149 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3149 |

### 82.1.30.49.3 Cancelled <Canc>

*Presence:* [1..1]

*Definition:* Instruction has been cancelled. The status on the processing of a cancellation request must be provided using a cancellation request report message.

**Cancelled <Canc>** contains one of the following elements (see "CancellationStatus14Choice" on page 3167 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3167 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3168 |

### 82.1.30.49.4 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies a choice of status for the processing of an intra-balance movement.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.50 PendingReason34

*Definition:* Specifies the reason why the instruction or request has a pending status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3197 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3197 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3198 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3198 |

### 82.1.30.50.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Code <Cd>** contains one of the following **PendingReason75Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3197 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3198 |

#### 82.1.30.50.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

*Datatype:* "PendingReason31Code" on page 3278

| CodeName | Name | Definition |
|---|---|---|
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| FUTU | AwaitingSettlementDate | Awaiting settlement date. No settlement problems to be reported. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| OTHR | Other | Other. See Narrative. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

#### 82.1.30.50.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a pending status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.30.50.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.51 SettlementStatus34Choice

*Definition:* Choice of format for the settlement status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3198 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3199 |
| Or | Failing <*Flng*> | [1..1] | | | 3199 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3200 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3200 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

### 82.1.30.51.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Instruction is pending. Settlement at the instructed settlement date is still possible.

**Pending <Pdg>** contains one of the following **PendingStatus79Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3199 |

#### 82.1.30.51.1.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.51.1.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the pending status.

**Reason <Rsn>** contains the following elements (see "PendingReason34" on page 3196 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3197 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3197 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3198 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3198 |

### 82.1.30.51.2 Failing <Flng>

*Presence:* [1..1]

*Definition:* Instruction is failing. Settlement at the instructed settlement date is no longer possible.

**Failing <Flng>** contains one of the following **FailingStatus17Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3200 |

#### 82.1.30.51.2.1 NoSpecifiedReason <NoSpcfdRsn>

*Presence:* [1..1]

*Definition:* Indicates that there is no reason available or to report.

*Datatype:* "NoReasonCode" on page 3265

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

#### 82.1.30.51.2.2 Reason <Rsn>

*Presence:* [1..*]

*Definition:* Specifies the reason of the failing status.

**Reason <Rsn>** contains the following elements (see "FailingReason15" on page 3200 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3200 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3201 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3201 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3202 |

### 82.1.30.51.3 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary status.

**Proprietary <Prtry>** contains the following elements (see "ProprietaryStatusAndReason6" on page 3130 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProprietaryStatus <*PrtrySts*> | [1..1] | ± | | 3130 |
| | ProprietaryReason <*PrtryRsn*> | [0..*] | ± | C6 | 3130 |

## 82.1.30.52 FailingReason15

*Definition:* Specifies the reason why the instruction or request has a failing settlement status.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Code <*Cd*> | [1..1] | | | 3200 |
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3201 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3201 |
| | AdditionalReasonInformation <*AddtlRsnInf*> | [0..1] | Text | | 3202 |

### 82.1.30.52.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing status.

**Code <Cd>** contains one of the following **FailingReason20Choice** elements

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3201 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3201 |

#### 82.1.30.52.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

*Datatype:* "FailingReason6Code" on page 3253

| CodeName | Name | Definition |
|---|---|---|
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| OTHR | Other | Other. See Narrative. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

#### 82.1.30.52.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the reason why the instruction has a failing settlement status.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.30.52.2 AdditionalReasonInformation <AddtlRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional reason information that cannot be provided in a structured field.

*Datatype:* "Max210Text" on page 3327

## 82.1.30.53 PendingStatusAndReason4

*Definition:* Choice of the intra-balance movement status type.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | ProcessingStatus <*PrcgSts*> | [0..*] | ± | | 3202 |
| | SettlementStatus <*SttlmSts*> | [0..*] | ± | C15 | 3202 |

### 82.1.30.53.1 ProcessingStatus <PrcgSts>

*Presence:* [0..*]

*Definition:* Provides details on the processing status of the transaction.

**ProcessingStatus <PrcgSts>** contains one of the following elements (see "ProcessingStatus100Choice" on page 3195 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | AcknowledgedAccepted <*AckdAccptd*> | [1..1] | ± | | 3195 |
| Or | Repair <*Rpr*> | [1..1] | ± | | 3196 |
| Or | Cancelled <*Canc*> | [1..1] | ± | | 3196 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3196 |

### 82.1.30.53.2 SettlementStatus <SttlmSts>

*Presence:* [0..*]

*Definition:* Provides the settlement status of a transaction.

*Impacted by:* C15 "PendingToFailingRule"

**SettlementStatus <SttlmSts>** contains one of the following elements (see "SettlementStatus34Choice" on page 3198 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Pending <*Pdg*> | [1..1] | | | 3198 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3199 |
| Or | Failing <*Flng*> | [1..1] | | | 3199 |
| {Or | NoSpecifiedReason <*NoSpcfdRsn*> | [1..1] | CodeSet | | 3199 |
| Or} | Reason <*Rsn*> | [1..*] | ± | | 3200 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3200 |

**Constraints**

- **PendingToFailingRule**

  A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

# 82.1.31 System Identification

## 82.1.31.1 SystemIdentification2Choice

*Definition:* Information used to identify a cash clearing system.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | MarketInfrastructureIdentification <*MktInfrstrctrId*> | [1..1] | ± | | 3203 |
| Or} | Country <*Ctry*> | [1..1] | CodeSet | C3 | 3203 |

### 82.1.31.1.1 MarketInfrastructureIdentification <MktInfrstrctrId>

*Presence:* [1..1]

*Definition:* Clearing service selected for a transaction.

**MarketInfrastructureIdentification <MktInfrstrctrId>** contains one of the following elements (see "MarketInfrastructureIdentification1Choice" on page 3044 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3044 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3044 |

### 82.1.31.1.2 Country <Ctry>

*Presence:* [1..1]

*Definition:* Country in which the system is located.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 3234

**Constraints**

- **Country**

  The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 82.1.31.2 ClearingSystemIdentification2Choice

*Definition:* Choice of a clearing system identifier.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | Text | | 3204 |

#### 82.1.31.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Identification of a clearing system, in a coded form as published in an external list.

*Datatype:* "ExternalClearingSystemIdentification1Code" on page 3241

#### 82.1.31.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

*Datatype:* "Max35Text" on page 3328

## 82.1.32 Transaction Type

### 82.1.32.1 TradeTransactionCondition7Choice

*Definition:* Choice of format for trade transaction condition.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3204 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3205 |

#### 82.1.32.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade transaction condition expressed as an ISO 20022 code.

*Datatype:* "TradeTransactionCondition2Code" on page 3309

| CodeName | Name | Definition |
|---|---|---|
| SPCC | SpecialCumCoupon | Indicates whether the trade is executed with a special cum coupon. |
| SECN | SpecialExCoupon | Indicates whether the trade is executed with a special ex coupon. |
| SEBN | SpecialExBonus | Indicates whether the trade is executed special ex bonus. |
| SCBN | SpecialCumBonus | Indicates whether the trade is executed special cum bonus. |
| SCRT | SpecialCumRights | Indicates whether the trade is executed special cum rights. |
| SERT | SpecialExRights | Indicates whether the trade is executed special ex rights. |
| SCCR | SpecialCumCapitalRepayments | Indicates whether the trade is executed special cum capital repayments. |
| SECR | SpecialExCapitalRepayments | Indicates whether the trade is executed special ex capital repayments. |
| CAST | CashSettlement | Indicates whether the trade is executed with a cash settlement. |
| SPPR | SpecialPrice | Indicates whether the trade is executed with a special price. |
| SPCU | SpecialCumDividend | Indicates whether the trade is executed with a special cum<br><br>dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | SpecialExDividend | Indicates whether the trade is executed with a special ex<br><br>dividend, that is, selling before the ex date without the coupon. |
| GTDL | GuaranteedDelivery | Indicates whether the delivery of the financial instrument on settlement date<br><br>is guaranteed. |

### 82.1.32.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade transaction condition expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

## 82.1.32.2 TradeTransactionCondition5Choice

*Definition:* Choice of format for the trade transaction condition.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3206 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3207 |

### 82.1.32.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as an ISO 20022 code.

*Datatype:* "TradeTransactionCondition4Code" on page 3310

| CodeName | Name | Definition |
|---|---|---|
| CBNS | CumBonus | Indicates whether the trade is executed cum bonus. |
| XBNS | ExBonus | Indicates whether the trade is executed ex bonus. |
| CCPN | CumCoupon | Indicates whether the trade is executed cum coupon. |
| XCPN | ExCoupon | Indicates whether the trade is executed ex coupon. |
| CDIV | CumDividend | Indicates whether the trade is executed cum dividend. |
| XDIV | ExDividend | Indicates whether the trade is executed ex dividend. |
| CRTS | CumRights | Indicates whether the trade is executed cum rights. |
| XRTS | ExRights | Indicates whether the trade is executed ex rights. |
| CWAR | CumWarrant | Indicates whether the trade is executed cum warrant. |
| XWAR | ExWarrant | Indicates whether the trade is executed ex warrant. |
| SPCU | SpecialCumDividend | Indicates whether the trade is executed with a special cum<br><br>dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | SpecialExDividend | Indicates whether the trade is executed with a special ex<br><br>dividend, that is, selling before the ex date without the coupon. |
| GTDL | GuaranteedDelivery | Indicates whether the delivery of the financial instrument on settlement date<br><br>is guaranteed. |

| CodeName | Name | Definition |
|---|---|---|
| BCRO | ResultOption | Result of option when set. (UK specific). |
| BCRP | ResultRepo | Result of repo when set (UK specific). |
| BCFD | DeliveryForm | Form of delivery, not for foreign registration when unset (UK specific). |
| BCBL | BoardLot | Board lots, not set for odd lots (UK specific). |
| BCBN | BadName | Bad names, not set for good names (UK specific). |
| MAPR | MarketPrice | Trade was executed at market price. |
| NEGO | NegotiatedTrade | Trade for which the price is not the one quoted but an improved one, that is, the negotiated price. |
| NMPR | NonMarketPrice | Trade was executed outside of normal market conditions, for example, in the case of an iceberg order. |
| BCPD | DeliverCountryIncorporation | Place of delivery, in country of incorporation when unset (UK specific). |

#### 82.1.32.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Trade conditions expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

### 82.1.32.3 TransactionActivity3Choice

*Definition:* Choice of format for the transaction activity identification.

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| {Or | Code <*Cd*> | [1..1] | CodeSet | | 3207 |
| Or} | Proprietary <*Prtry*> | [1..1] | ± | | 3208 |

#### 82.1.32.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Transaction type expressed as an ISO 20022 code.

*Datatype:* "TransactionActivity1Code" on page 3311

| CodeName | Name | Definition |
|---|---|---|
| BOLE | BorrowingLendingActivity | Transaction relates to lending/borrowing. |
| CLAI | MarketClaim | Transaction relates to a market claim following a corporate action. |
| COLL | CollateralActivity | Transaction relates to collateral. |
| CORP | CorporateActionActivity | Transaction relates to corporate action. |
| SETT | SettlementandClearingActivity | Transaction relates to settlement and clearing. |

#### 82.1.32.3.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Transaction type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 2966 for details)

| Or | MessageElement<*XML Tag*> | Mult. | Type | Constr. No. | Page |
|---|---|---|---|---|---|
| | Identification <*Id*> | [1..1] | Text | | 2967 |
| | Issuer <*Issr*> | [1..1] | Text | | 2967 |
| | SchemeName <*SchmeNm*> | [0..1] | Text | | 2967 |

# 82.2 Message Datatypes

## 82.2.1 Amount

### 82.2.1.1 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 3212 |

**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.

### 82.2.1.2 ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

| Name | Attribute XML Name | Datatype |
|---|---|---|
| Currency | Ccy | "ActiveCurrencyCode" on page 3212 |

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 5 |

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

  The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

  Note: The decimal separator is a dot.

### 82.2.1.3 ActiveOrHistoricCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

| Name | Attribute XML Name | Datatype |
|---|---|---|
| Currency | Ccy | "ActiveOrHistoricCurrencyCode" on page 3212 |

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 13 |

**Constraints**

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 82.2.1.4 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 3212 |

**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.

### 82.2.1.5 ImpliedCurrencyAndAmount

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

**Format**

| | |
|---|---|
| minInclusive | 0 |
| totalDigits | 18 |
| fractionDigits | 5 |

# 82.2.2 CodeSet

## 82.2.2.1 AcknowledgementReason11Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| OTHR | Other | Other. See Narrative. |
| SMPG | MarketPracticeRuleDiscrepency | Instruction is accepted but does not comply with the market practice rule published for the concerned market or process. |

## 82.2.2.2 AcknowledgementReason3Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| SMPG | MarketPracticeRuleDiscrepency | Instruction is accepted but does not comply with the market practice rule published for the concerned market or process. |
| OTHR | Other | Other. See Narrative. |

## 82.2.2.3 AcknowledgementReason5Code

*Definition:* Specifies additional information about the processed instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| SMPG | MarketPracticeRuleDiscrepency | Instruction is accepted but does not comply with the market practice rule published for the concerned market or process. |
| OTHR | Other | Other. See Narrative. |

| CodeName | Name | Definition |
|---|---|---|
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |
| NSTP | NotStraightThroughProcessing | Instruction was not straight through processing and had to be processed manually. |
| RQWV | AcceptedWithoutVotingRights | Instruction registration is accepted but the registration is not in full, that is, not with voting rights. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |

### 82.2.2.4 ActiveCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern [A-Z]{3,3}

**Constraints**

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 82.2.2.5 ActiveOrHistoricCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

**Format**

pattern [A-Z]{3,3}

**Constraints**

- **ActiveOrHistoricCurrency**

  The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 82.2.2.6 AddressType1Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| HOME | Residential | Address is the home address. |
| BIZZ | Business | Address is the business address. |

### 82.2.2.7 AddressType2Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADDR | Postal | Address is the complete postal address. |
| PBOX | POBox | Address is a postal office (PO) box. |
| HOME | Residential | Address is the home address. |
| BIZZ | Business | Address is the business address. |
| MLTO | MailTo | Address is the address to which mail is sent. |
| DLVY | DeliveryTo | Address is the address to which delivery is to take place. |

### 82.2.2.8 AdjustmentDirection1Code

*Definition:* Specifies whether the adjustment is added or subtracted to the total amount.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADDD | Added | Adjustment amount must be added to the total amount. |
| SUBS | Substracted | Adjustment amount must be substracted from the total amount. |

### 82.2.2.9 Appearance1Code

*Definition:* Specifies the deliverability of a security.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DELI | Deliverable | Physical certificates exist. |
| NDEL | NotDeliverable | Not yet deliverable contract. |
| LIMI | Limited | Limited or partial deliverability. |
| BENT | BookEntry | Security exists only as an electronic record, ie, there are no physical certificates representing the security. |
| DFBE | DeferredBookEntry | Deferred printing, book entry. |
| DLBE | DeliverableBookEntry | Deliverable, book entry. |
| TMPG | TemporaryGlobal | Deferred printing, global certificate. |
| GLOB | Global | Not deliverable, global certificate. |

### 82.2.2.10 AssignmentMethod1Code

*Definition:* Method under which assignment was conducted.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| RAND | Random | Assignment was conducted randomly. |
| PROR | Prorata | Assignment was conducted on a prorata basis. |

### 82.2.2.11 AutoBorrowing1Code

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LAMI | LastResort | Only last resort borrowing should be considered to make settlement occur. |
| NBOR | NoAutomatic | No automatic borrowing should take place. |
| YBOR | Automatic | Automatic borrowing should take place. |

### 82.2.2.12 AutoBorrowing2Code

*Definition:* Specifies the condition under which automatic borrowing is allowed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LAMI | LastResort | Only last resort borrowing should be considered to make settlement occur. |
| NBOR | NoAutomatic | No automatic borrowing should take place. |
| YBOR | Automatic | Automatic borrowing should take place. |
| RTRN | Return | Return of stocks should take place. |

### 82.2.2.13 BalanceCounterparty1Code

*Definition:* Specifies the type of counterparty to be taken into account for calculation of the balance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BILA | Bilateral | Balance calculated regarding one member in the system. |
| MULT | Multilateral | Balance calculated regarding all members in the system. |

### 82.2.2.14 BenchmarkCurveName1Code

*Definition:* Identifies a benchmark curve name.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| MAAA | MuniAAA | Benchmark curve used for municipals based on the best credit rating for municipal market debt. |
| FUSW | FutureSWAP | Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond. |
| LIBI | LIBID | Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.<br><br>London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks. |
| LIBO | LIBOR | London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing. |
| SWAP | SWAP | In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.<br><br>The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed. |
| TREA | Treasury | Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series. |
| EURI | Euribor | Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits |

| CodeName | Name | Definition |
|---|---|---|
| | | within the Euro zone are offered by one prime bank to another prime bank. |
| PFAN | Pfandbriefe | Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market. |

### 82.2.2.15 BlockTrade1Code

*Definition:* Specifies whether the instruction is the parent or a children of a block trade.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BLPA | Parent | Transaction is a block trade parent. |
| BLCH | Child | Transaction is a block trade child. |

### 82.2.2.16 CalculationType1Code

*Definition:* Specifies the yield computation method.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AFTX | AfterTax | The yield on the bond net of any tax consequences from holding the bond. The discount on municipal securities can be subject to both capital gains taxes and ordinary income taxes. Calculated from dollar price. |
| ANNU | Annual | The annual interest or dividend income an investment earns, expressed as a percentage of the investment's total value. |
| ISSU | AtIssue | The yield of the bond offered on the issue date. |
| AVMA | ToAverageMaturity | The yield achieved by substituting a bond's average maturity for the issue's final maturity date. |
| BOOK | Book | The yield of a security calculated by using its book value instead of the current market price. This term is |

| CodeName | Name | Definition |
|---|---|---|
| | | typically used in the US domestic market. |
| YTNC | YieldToNextCall | Yield of a bond to the next possible call date. |
| CHCL | ChangeSinceClose | The change in the yield since the previous day's closing yield. |
| CLOS | Closing | The yield of a bond based on the closing price. |
| CMPD | Compound | The yield of certain Japanese bonds based on its price. Certain Japanese bonds have irregular first or last coupons, and the yield is calculated compound for these irregular periods. |
| CUYI | CurrentYield | The ratio of the interest payment amount to the clean price. |
| TRGR | TrueGross | Yield calculated using the price including accrued interest, where coupon dates are moved from holidays and weekends to the next trading day. |
| GVEQ | GovernmentEquivalent | Ask yield based on semi-annual coupons compounding in all periods and actual/ actual calendar. |
| FLAS | InflationAssumption | Based on price, the return an investor would require on a normal bond that would make the real return equal to that of the inflation-indexed bond, assuming a constant inflation rate. |
| NVFL | InverseFloater | Inverse Floater Bond Yield - Inverse floater semi-annual bond equivalent rate. |
| LSCL | LastClose | Most Recent Closing Yield - The last available yield stored in history, computed using price. |
| LSMT | LastMonth | Closing Yield Most Recent Month - The yield of a bond based on the closing price as of the most recent month's end. |
| LSQR | LastQuarter | Closing Yield Most Recent Quarter - The yield of a bond based on the closing price as of the most recent quarter's end. |
| LSYR | LastYear | Closing Yield Most Recent Year - The yield of a bond based on the closing price as of the most recent year's end. |
| LGAL | LongestAverageLife | The yield assuming only mandatory sinks are taken. This results in a lower paydown of debt; the yield is then calculated to the final payment date. |
| MARK | MarkToMarket | An adjustment in the valuation of a securities portfolio to reflect the current market values of the respective securities in the portfolio. |
| YTMA | YieldToMaturity | Internal rate of return an investor would achieve if he or she purchased that bond at its current dirty price, and held it to |

| CodeName | Name | Definition |
|---|---|---|
| | | maturity, assuming all coupon and principal payments are received as scheduled. |
| NXRF | ToNextRefund | Yield To Next Refund (Sinking Fund Bonds) - Yield assuming all bonds are redeemed at the next refund date at the redemption price. |
| PNAV | OpenAverage | The average yield of the respective securities in the portfolio. |
| NXPT | ToNextPut | The yield to the date at which the bond holder can next put the bond to the issuer. |
| PRCL | PreviousClose | The yield of a bond based on the closing price 1 day ago. |
| PRYL | Proceeds | The CD equivalent yield when the remaining time to maturity is less than two years. |
| SEMI | SemiAnnual | The yield of a bond whose coupon payments are reinvested semi-annually. |
| SHLF | ShortestAverageLife | The yield assuming that all sinks (mandatory and voluntary) are taken at par. This results in a faster paydown of debt; the yield is then calculated to the shortest average life date. |
| SPLL | Simple | The yield of a bond assuming no reinvestment of coupon payments. (Act/360 day count). |
| TXQV | TaxEquivalent | The after tax yield grossed up by the maximum federal tax rate of 39.6%. For comparison to taxable yields. |
| TTDT | ToTenderDate | The yield on a Municipal bond to its mandatory tender date. |
| TRYL | True | The yield calculated with coupon dates moved from a weekend or holiday to the next valid settlement date. |
| WRST | ToWorstConvention | The lowest yield to all possible redemption date scenarios. |

### 82.2.2.17 CallType1Code

*Definition:* Defines the type of execution of the call feature.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LOTT | Lottery | Type of execution of the call feature is a lottery. |
| PRTA | ProRata | Type of execution of the call feature is pro-rata. |

### 82.2.2.18 CancellationProcessingStatus3Code

*Definition:* Specifies the status of a cancellation request.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CANP | PendingCancellation | Cancellation is pending. It is not known at this time whether cancellation can be affected. |
| REJT | Rejected | Cancellation has been rejected for further processing. |
| REPR | InRepair | Cancellation request is in repair. |
| PACK | Accepted | Cancellation request has been acknowledged for further processing by the account servicer. |
| DEND | Denied | Cancellation will not be executed. |
| CAND | CancellationCompleted | Cancellation has been completed. |

### 82.2.2.19 CancelledStatusReason13Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CANI | CancelledByYourself | Transaction is cancelled by yourself. |
| CANS | CancelledBySystem | Transaction is cancelled by the system. |
| CSUB | CancelledByAgent | Instruction has been cancelled by the agent due to an event deadline extension. |
| CXLR | EndOfLife | Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system. |
| CANT | CancelledDueToTransformation | Original transaction has been cancelled and replaced due to a corporate action. |
| CANZ | CancelledSplitPartialSettlement | Original transaction has been cancelled and replaced to allow a partial or split settlement. |
| CORP | CancelledDueToCorporateAction | Transaction has been cancelled due to a corporate action. |
| SCEX | SecuritiesNoLongerEligible | Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used. |
| OTHR | Other | Other. See Narrative. |
| CTHP | CancelledByThirdParty | Instruction is cancelled by a Third party. |

### 82.2.2.20 CancelledStatusReason16Code

*Definition:* Specifies the reason for the cancellation status.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

| CodeName | Name | Definition |
|---|---|---|
| SCEX | SecuritiesNoLongerEligible | Transaction has been cancelled; the security no longer exists or is no longer eligible on the market instructed. For corporate action related cancellation, CORP should be used. |
| OTHR | Other | Other. See Narrative. |
| CXLR | EndOfLife | Transaction is rejected by the executing party, the rejection is final therefore the order is cancelled in the system. |
| BYIY | CancelledDueToBuyIn | Instruction has been cancelled because a buy-in has been initiated. |
| CTHP | CancelledByThirdParty | Instruction is cancelled by a Third party. |
| CANZ | CancelledSplitPartialSettlement | Original transaction has been cancelled and replaced to allow a partial or split settlement. |
| CANT | CancelledDueToTransformation | Original transaction has been cancelled and replaced due to a corporate action. |
| CSUB | CancelledByAgent | Instruction has been cancelled by the agent due to an event deadline extension. |
| CANS | CancelledBySystem | Transaction is cancelled by the system. |
| CANI | CancelledByYourself | Transaction is cancelled by yourself. |
| CORP | CancelledDueToCorporateAction | Transaction has been cancelled due to a corporate action. |

## 82.2.2.21 CancelledStatusReason5Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CANI | CancelledByYourself | Transaction is cancelled by yourself. |
| OTHR | Other | Other. See Narrative. |

## 82.2.2.22 CashSettlementSystem2Code

*Definition:* Specifies the cash settlement system used.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| GROS | GrossSettlementSystem | Settle money through gross settlement system. |
| NETS | NetSettlementSystem | Settle money through net settlement system. |

### 82.2.2.23 ClearingChannel2Code

*Definition:* Specifies the clearing channel for the routing of the transaction, as part of the payment type identification.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| RTGS | RealTimeGrossSettlementSystem | Clearing channel is a real-time gross settlement system. |
| RTNS | RealTimeNetSettlementSystem | Clearing channel is a real-time net settlement system. |
| MPNS | MassPaymentNetSystem | Clearing channel is a mass payment net settlement system. |
| BOOK | BookTransfer | Payment through internal book transfer. |

### 82.2.2.24 CopyDuplicate1Code

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CODU | CopyDuplicate | Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is being sent as a copy to a party other than the account owner, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

### 82.2.2.25 CorporateActionEventType24Code

*Definition:* Specifies the corporate action event type.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ACTV | ActiveTradingStatus | Trading in the security has commenced or security has been re-activated after a suspension in trading. |
| ATTI | Attachment | Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be |

| CodeName | Name | Definition |
|---|---|---|
| | | combined at the request of the security holder or based on market convention. |
| BRUP | Bankruptcy | Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless. |
| DFLT | BondDefault | Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied. |
| BONU | BonusIssue | Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding. |
| EXRI | CallOnIntermediateSecurities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
| CAPD | CapitalDistribution | Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged. |
| CAPG | CapitalGainsDistribution | Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund. |
| CAPI | Capitalisation | Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation. |
| DRCA | CashDistributionFromNonEligibleSecuritiesSales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DVCA | CashDividend | Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| CHAN | Change | Information regarding a change further described in the corporate action details. |
| COOP | CompanyOption | Company option may be granted by the company, allowing the holder to take up |

| CodeName | Name | Definition |
|---|---|---|
| | | shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date. |
| CLSA | ClassActionProposedSettlement | Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction. |
| CONS | Consent | Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond. |
| CONV | Conversion | Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio. |
| CREV | CreditEvent | Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions). |
| DECR | DecreaseInValue | Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders. |
| DETI | Detachment | Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |
| DVOP | DividendOption | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |

| CodeName | Name | Definition |
|---|---|---|
| DRIP | DividendReinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
| DTCH | DutchAuction | Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |
| REDM | FinalMaturity | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| MCAL | FullCall | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| INCR | IncreaseInValue | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| PPMT | InstalmentCall | Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| INTR | InterestPayment | Interest payment distributed to holders of an interest bearing asset. |
| PRII | InterestPaymentWithPrincipal | Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment. |
| RHDI | IntermediateSecuritiesDistribution | Distribution of intermediate securities that gives the holder the right to take part in a future event. |
| LIQU | LiquidationDividend | Distribution of cash, assets or both. Debt may be paid in order of priority based on |

| CodeName | Name | Definition |
|---|---|---|
| | | preferred claims to assets specified by the security. |
| EXTM | MaturityExtension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | NonOfficialOffer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| CERT | NonUSTEFRADCertification | Non-US beneficial owner certification requirement for exchange of temporary to permanent notes. |
| ODLT | OddLotSalePurchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OTHR | OtherEvent | Other event, use only when no other event type applies, for example, a new event type. |
| PARI | PariPassu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches. |
| PCAL | PartialRedemptionWithoutPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). |
| PRED | PartialRedemptionWithPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |

| CodeName | Name | Definition |
|---|---|---|
| PINK | PayInKind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | PlaceOfIncorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PDEF | Prefunding | Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
| PRIO | PriorityIssue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| BPUT | PutRedemption | Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | RemarketingAgreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| BIDS | RepurchaseOffer | Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities. |
| SPLR | ReverseStockSplit | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| RHTS | RightsIssue | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |
| DVSC | ScripDividend | Dividend or interest paid in the form of scrip. |
| SHPR | SharesPremiumDividend | Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |

| CodeName | Name | Definition |
|---|---|---|
| SMAL | SmallestNegotiableUnit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | SpinOff | Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| DVSE | StockDividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| SPLF | StockSplit | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| TREC | TaxReclaim | Event related to tax reclaim activities. |
| TEND | Tender | Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| DLST | TradingStatusDelisted | Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation. |
| SUSP | TradingStatusSuspended | Trading in the security has been suspended. |
| EXWA | WarrantExercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| WTRC | WithholdingTaxReliefCertification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| WRTH | Worthless | Booking out of valueless securities. |
| ACCU | Accumulation | Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes. |
| MTNG | SecuritiesHoldersMeeting | Ordinary or annual or extraordinary or special general meeting. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |

## 82.2.2.26 CorporateActionEventType28Code

*Definition:* Specifies the corporate action event type.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ACTV | ActiveTradingStatus | Trading in the security has commenced or security has been re-activated after a suspension in trading. |
| ATTI | Attachment | Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention. |
| BRUP | Bankruptcy | Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless. |
| DFLT | BondDefault | Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied. |
| BONU | BonusIssue | Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding. |
| EXRI | CallOnIntermediateSecurities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
| CAPD | CapitalDistribution | Corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged. |
| CAPG | CapitalGainsDistribution | Event is the distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or SICAVs are recipients of capital gains distributions and are often reinvested in additional shares of the fund. |
| CAPI | Capitalisation | Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation. |

| CodeName | Name | Definition |
|---|---|---|
| DRCA | CashDistributionFromNonEligibleSecuritiesSales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DVCA | CashDividend | Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| CHAN | Change | Information regarding a change further described in the corporate action details. |
| COOP | CompanyOption | Company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date. |
| CLSA | ClassActionProposedSettlement | Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction. |
| CONS | Consent | Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond. |
| CONV | Conversion | Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ ratio. |
| CREV | CreditEvent | Occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions). |
| DECR | DecreaseInValue | Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders. |
| DETI | Detachment | Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be |

| CodeName | Name | Definition |
|---|---|---|
| | | broken up at the request of the security holder or based on market convention. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |
| DVOP | DividendOption | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DRIP | DividendReinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
| DTCH | DutchAuction | Action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |
| REDM | FinalMaturity | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| MCAL | FullCall | Redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| INCR | IncreaseInValue | Increase in the face value of a single security. The number of circulating securities remains unchanged. |

| CodeName | Name | Definition |
|---|---|---|
| PPMT | InstalmentCall | Instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| INTR | InterestPayment | Interest payment distributed to holders of an interest bearing asset. |
| PRII | InterestPaymentWithPrincipal | Event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment. |
| RHDI | IntermediateSecuritiesDistribution | Distribution of intermediate securities that gives the holder the right to take part in a future event. |
| LIQU | LiquidationDividend | Distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security. |
| EXTM | MaturityExtension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | NonOfficialOffer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| CERT | NonUSTEFRADCertification | Non-US beneficial owner certification requirement for exchange of temporary to permanent notes. |
| ODLT | OddLotSalePurchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OTHR | OtherEvent | Other event, use only when no other event type applies, for example, a new event type. |
| PARI | PariPassu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, |

| CodeName | Name | Definition |
|---|---|---|
| | | merger, reorganisation, issue of supplementary tranches. |
| PCAL | PartialRedemptionWithoutPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). |
| PRED | PartialRedemptionWithPoolFactorReduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| PINK | PayInKind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | PlaceOfIncorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PDEF | Prefunding | Also called partial defeasance. Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
| PRIO | PriorityIssue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| BPUT | PutRedemption | Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | RemarketingAgreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| BIDS | RepurchaseOffer | Repurchase offer / issuer bid / reverse rights. Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities. |
| SPLR | ReverseStockSplit | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |

| CodeName | Name | Definition |
|---|---|---|
| RHTS | RightsIssue | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |
| DVSC | ScripDividend | Dividend or interest paid in the form of scrip. |
| SHPR | SharesPremiumDividend | Corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |
| SMAL | SmallestNegotiableUnit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | SpinOff | Distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| DVSE | StockDividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| SPLF | StockSplit | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| TREC | TaxReclaim | Event related to tax reclaim activities. |
| TEND | Tender | Offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| DLST | TradingStatusDelisted | Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation. |
| SUSP | TradingStatusSuspended | Trading in the security has been suspended. |
| EXWA | WarrantExercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| WTRC | WithholdingTaxReliefCertification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| WRTH | Worthless | Booking out of valueless securities. |
| ACCU | Accumulation | Funds related event in which the income (for example accumulation units) that |

| CodeName | Name | Definition |
|---|---|---|
| | | accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes. |
| MTNG | SecuritiesHoldersMeeting | Ordinary or annual or extraordinary or special general meeting. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |
| TNDP | TaxOnNonDistributedProceeds | Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation. |

### 82.2.2.27 CorporateActionOption5Code

*Definition:* Specifies the corporate action options available to the account owner.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CASH | Cash | Option to choose cash. |
| SECU | Security | Distribution of securities to holders. |

### 82.2.2.28 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).

### 82.2.2.29 CreditDebitCode

*Definition:* Specifies if an operation is an increase or a decrease.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CRDT | Credit | Operation is an increase. |
| DBIT | Debit | Operation is a decrease. |

### 82.2.2.30 DataModification1Code

*Definition:* Specified the type of modification to be applied on a data set.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| INSE | InsertNewDataSet | Insert a new set of data. |
| UPDT | UpdateDataSetDetails | Update the details of an existing set of data. |
| DELT | DeleteDataSet | Delete an existing set of data. |

### 82.2.2.31 DateType3Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| VARI | Various | Partial trades have occurred over a period of two or more days. |

### 82.2.2.32 DateType4Code

*Definition:* Specifies a type of date.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| OPEN | Open | Open-dated, which indicates that the date has not been established. |
| UKWN | Unknown | Date is unknown by the sender or has not been established. |

### 82.2.2.33 DeliveryReceiptType2Code

*Definition:* Specifies how the transaction is to be settled.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FREE | SeparateSettlement | Settlement of the financial instrument and cash is separate. |
| APMT | AgainstPaymentSettlement | Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, that is, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD). |

### 82.2.2.34 DeliveryReturn1Code

*Definition:* Specifies the type of delivery return.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| UNRE | UnrecognisedDelivery | Original delivery is not recognized. |
| DQUA | WrongQuantity | Wrong quantity delivered in the original instruction. |
| DMON | WrongSettlementAmount | Wrong settlement amount settled in the original delivery. |
| PART | PartialDelivery | Only a portion of the original transaction quantity was delivered by the Central Securities Depository (CSD). |
| SAFE | AccountMissing | Account information is missing in the original delivery. |
| DUEB | DueBiillMissing | Due bill information missing in the original delivery. |
| PARD | PartialReturn | Portion of the original transaction quantity was returned by the receiver. |

## 82.2.2.35 DeniedReason4Code

*Definition:* Specifies the denied reason.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. |
| DCAN | DeniedSinceAlreadyCancelled | Cancellation request was denied since the instruction has already been cancelled. |
| DPRG | DeniedSinceInProgress | Cancellation request was denied because the process of settlement is in progress. |
| DREP | DeniedSinceRepoEnded | Cancellation request was denied because the repo was cancelled. |
| DSET | DeniedSinceAlreadySettled | Cancellation request was denied because the instruction was already settled. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| OTHR | Other | Other. See Narrative. |
| CDRG | ConditionalRegistrar | Execution is denied due to the execution of a process at the registrar. |
| CDCY | ConditionalCurrency | Execution is denied due to a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is denied due to the execution of a process of realignment at the issuer CSD. |

## 82.2.2.36 DistributionPolicy1Code

*Definition:* Specifies if income is to be paid out (distributed) or retained (accumulated).

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DIST | Distribution | Income is distributed to the investors in the fund. |
| ACCU | Accumulation | Income is added to the capital of the fund. |

### 82.2.2.37 EligibilityType1Code

*Definition:* Defines the type of eligibility.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SECU | Securities | Eligibility applies at securities level. |
| ISCS | IssuerCSD | Eligibility applies at the level of issuer CSD.<br><br>All of the securities issued by the issuer CSD are eligible. |
| CTRY | Country | Eligibility applies at country level.<br><br>All of the securities issued in that country are eligible. |

### 82.2.2.38 ErrorHandling1Code

*Definition:* Error codes generated when the response to a query exceeds the maximum size or the data is not available.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| X020 | DataNotYetAvailable | Specifies the error code when the data requested are not yet available. |
| X030 | MessageSizeLimitExceeded | Specifies the error code when the data requested generates a message size that exceed the processing capacity. |
| X050 | DataNotAvailable | Specifies the error code when the data requested have not been found. |

### 82.2.2.39 EventFrequency3Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| MNTH | Monthly | Event takes place every month or once a month. |
| QUTR | Quarterly | Event takes place every three months or four times a year. |

| CodeName | Name | Definition |
|---|---|---|
| SEMI | SemiAnnual | Event takes place every six months or two times a year. |
| WEEK | Weekly | Event takes place once a week. |

### 82.2.2.40 EventFrequency7Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| ADHO | Adhoc | Event takes place as necessary. |
| MNTH | Monthly | Event takes place every month or once a month. |
| DAIL | Daily | Event takes place every day. |
| INDA | IntraDay | Event takes place several times a day. |
| WEEK | Weekly | Event takes place once a week. |
| SEMI | SemiAnnual | Event takes place every six months or two times a year. |
| QUTR | Quarterly | Event takes place every three months or four times a year. |
| TOMN | EveryTwoMonths | Event takes place every two months. |
| TOWK | EveryTwoWeeks | Event takes place every two weeks. |
| TWMN | TwiceAMonth | Event takes place two times a month. |
| OVNG | Overnight | Event takes place overnight. |
| ONDE | OnDemand | Event takes place on demand. |

### 82.2.2.41 ExposureType15Code

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BFWD | BondForward | Any securities traded out beyond 3 days which include treasury notes, Japanese Governement Bonds (JGBs) and Gilts. |
| PAYM | CashSettlement | In support of any type of cash settlement. |
| CCPC | CCPCollateral | Collateral covering the initial margin requirements for OTC trades cleared through a CCP. |
| COMM | Commodities | Any good exchanged during commerce, which includes goods traded on a commodity exchange. |

| CodeName | Name | Definition |
|---|---|---|
| CRDS | CreditDefaultSwap | Swap designed to transfer the credit exposure of fixed income products between parties. |
| CRTL | CreditLine | Opening of a credit line before trading. |
| CRSP | CreditSupport | Cash lending/borrowing; letter of credit; signing of master agreement. |
| CCIR | CrossCurrencyIRS | Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount. |
| CRPR | CrossProduct | Combination of various types of trades. |
| EQPT | EquityOption | Trading of equity option (also known as stock options). |
| EXTD | ExchangeTradedDerivatives | Trading of exchanged traded derivatives in general. |
| EQUS | EquitySwap | Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest. |
| EXPT | ExoticOption | Trading of exotic option, for example, a non standard option. |
| FIXI | FixedIncome | Trading of fixed income instruments. |
| FORX | ForeignExchange | FX trades in general. |
| FORW | ForwardForeignExchange | Forward FX trades. |
| FUTR | Futures | Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date. |
| OPTN | FXOption | A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time. |
| LIQU | Liquidity | In support of settlement via an RTGS or other clearing system. |
| OTCD | OTCDerivatives | OTC derivatives trading. |
| REPO | RepurchaseAgreement | Relates to repurchase agreement trading. |
| RVPO | ReverseRepurchaseAgreement | In support of a reverse repurchase agreement transaction. |
| SLOA | SecuredLoan | Exposure is linked to a secured loan. |
| SBSC | SecuritiesBuySellSellBuyBack | Securities buy sell back. |
| SCRP | SecuritiesCrossProducts | Combination of securities related exposure types. |
| SLEB | SecuritiesLendingAndBorrowing | Exposure is linked to a securities lending or borrowing activity. |
| SHSL | ShortSell | Short sell exposure. |

| CodeName | Name | Definition |
|---|---|---|
| SCIR | SingleCurrencyIRS | Single currency interest rate swap. |
| SCIE | SingleCurrencyIRSExotic | Exotic single currency interest rate swap. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | ToBeAnnounced | To be announced (TBA) related collateral. |
| UDMS | UnclearedDerivativeMarginSegregation | Relates to uncleared derivative margin segregation. This could be for variation or initial margin. |
| TRCP | TreasuryCrossProduct | Combination of treasury related exposure types. |
| CBCO | CentralBankCreditOperations | Exposures related to activity with central banks. |

### 82.2.2.42 ExternalAccountIdentification1Code

*Definition:* Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.43 ExternalBalanceType1Code

*Definition:* Specifies the balance type, as published in an external balance type code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.44 ExternalCashAccountType1Code

*Definition:* Specifies the nature, or use, of the cash account in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.45 ExternalClearingSystemIdentification1Code

*Definition:* Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 5 |

### 82.2.2.46 ExternalCollateralReferenceDataStatusReason1Code

*Definition:* Specifies the status reason, as published in an external collateral reference data status reason code list.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.47 ExternalEnquiryRequestType1Code

*Definition:* Specifies the external request type code for the enquiry on a position in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code set published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.48 ExternalFinancialInstitutionIdentification1Code

*Definition:* Specifies the external financial institution identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.49 ExternalFinancialInstrumentIdentificationType1Code

*Definition:* Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.50 ExternalFinancialInstrumentProductType1Code

*Definition:* Specifies the external financial instrument product type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.51 ExternalMarketInfrastructure1Code

*Definition:* Specifies the market infrastructure identification, as published in an external market infrastructure code list.

This is a synonym of the external cash clearing system code list, extended outside the pure cash domains.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 3 |

## 82.2.2.52 ExternalOrganisationIdentification1Code

*Definition:* Specifies the external organisation identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.53 ExternalPaymentControlRequestType1Code

*Definition:* Specifies the external request type code for a payment control command in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code set published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.54 ExternalPaymentMethode1Code

*Definition:* Specifies the method of payment for the remittance of the invoicer to the invoicee.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.55 ExternalPenaltyPartyType1Code

*Definition:* Specifies the system party type, as published in an external penalty party type code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.56 ExternalPersonIdentification1Code

*Definition:* Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.57 ExternalProxyAccountType1Code

*Definition:* Specifies the external proxy account type code, as published in the proxy account type external code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.58 ExternalSecuritiesStatementType1Code

*Definition:* Specifies whether the statement is an accounting or a custody statement.

The list of valid codes is an external code set published separately.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.59 ExternalSecuritiesUpdateReason1Code

*Definition:* Specifies the securities update reason, as published in an external securities update reason code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.60 ExternalServiceCategory1Code

*Definition:* Specifies the service category, as published in an external status reason code list.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.61 ExternalStatusReason1Code

*Definition:* Specifies the status reason, as published in an external status reason code list.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.2.62 ExternalSystemBalanceType1Code

*Definition:* Specifies the system balance type, as published in an external system balance type code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.63 ExternalSystemErrorHandling1Code

*Definition:* Specifies the error code as generated by the system in the response, as published in an external balance type code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.64 ExternalSystemEventType1Code

*Definition:* Specifies the type an event generated within a system, as published in an system event type code list.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.65 ExternalSystemPartyType1Code

*Definition:* Specifies the system party type, as published in an external system party type code set.

External code sets can be downloaded from www.iso20022.org.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

## 82.2.2.66 FailingReason3Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| BYIY | BuyInProcedure | Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery). |

| CodeName | Name | Definition |
|---|---|---|
| CLAT | CounterpartyTooLateForSettlement | Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CANR | CancellationConfirmationRequested | Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| OBJT | UnderObjection | Financial instruments are, for example, stolen, in dispute, under objection. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| STCD | ConfirmationDiscrepency | Discrepancy in the settlement confirmation. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| MLAT | MoneySecuritiesTooLateForSettlement | Covering money/financial instruments were received too late for completing settlement on a same day basis. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |

| CodeName | Name | Definition |
|---|---|---|
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to, for example, a corporate action event, realignment. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |

| CodeName | Name | Definition |
|---|---|---|
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

## 82.2.2.67 FailingReason5Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| BYIY | BuyInProcedure | Buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery). |
| CLAT | CounterpartyTooLateForSettlement | Counterparty's instruction was too late for settlement, that is the matching or settlement problems was solved too late. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CANR | CancellationConfirmationRequested | Instruction was in suspense. Suspense period is finished so your cancellation or confirmation of instruction is required. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| OBJT | UnderObjection | Financial instruments are stolen, in dispute, under objection etc. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| STCD | ConfirmationDiscrepency | Discrepancy in the settlement confirmation. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| MLAT | MoneySecuritiesTooLateForSettlement | Covering money/financial instruments were received too late for completing settlement on a same day basis. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |

| CodeName | Name | Definition |
|---|---|---|
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed |

| CodeName | Name | Definition |
|---|---|---|
| | | person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |

| CodeName | Name | Definition |
|---|---|---|
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| PATD | PartialDiffer | Disagreement on partial indicator preventing partial settlement. |
| PREL | PartiallyReleased | Transaction has been partially released. |

## 82.2.2.68 FailingReason6Code

*Definition:* Specifies the reason the transaction/instruction is failing settlement. Settlement on the instructed settlement date is no longer possible.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| OTHR | Other | Other. See Narrative. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

### 82.2.2.69 FormOfSecurity1Code

*Definition:* Form of a financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BEAR | Bearer | The financial instrument does not specify any registration of ownership, and is payable to whomever possesses the certificate. |
| REGD | Registered | Shareholder name of the financial instrument appears in the corporation/ funds books. |

### 82.2.2.70 Frequency5Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| YEAR | Annual | Event takes place every year or once a year. |
| MNTH | Monthly | Event takes place every month or once a month. |
| QURT | Quarterly | Event takes place every three months or four times a year. |
| MIAN | SemiAnnual | Event takes place every six months or two times a year. |
| WEEK | Weekly | Event takes place once a week. |
| DAIL | Daily | Event takes place every day. |
| ADHO | Adhoc | Event takes place on request or as necessary. |
| INDA | IntraDay | Event takes place several times a day. |
| OVNG | Overnight | Event takes place overnight. |
| TEND | TenDays | Event takes place every ten business days. |

### 82.2.2.71 GeneratedReason3Code

*Definition:* Specifies the reason why the transaction was generated.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| COLL | CollateralManagement | Transaction has been generated for collateral management purposes. |
| CLAI | MarketClaim | Transaction resulting from a market claim. |
| OTHR | Other | Other. See Narrative. |

| CodeName | Name | Definition |
|---|---|---|
| RODE | ReturnRefusedDumps | Relates to the return of financial instruments resulting from a rejected delivery without matching operation. |
| SPLI | SplitShaping | Transaction has been generated to enable settlement following a shortage of position. |
| THRD | ThirdParty | Transaction has been generated by a third party, for example, a central counterparty. |
| TRAN | Transformation | Transaction has been generated due to transformation following a corporate action. |

### 82.2.2.72 GlobalNote1Code

*Definition:* Identifies if the security will be issued in New Global Note (NGN) or Classical Global Note (CGN).

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| NGNO | NewGlobalNote | Form of global certificate which refers to the books and records of the ICSDs to determine the Issue Outstanding Amount (IOA). |
| CGNO | ClassicalGlobalNote | Form of global certificate which requires physical annotation on the attached schedule to reflect changes in the Issue Outstanding Amount (IOA). |

### 82.2.2.73 InitialPhysicalForm1Code

*Definition:* Indicates the physical form of the securities.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| GTGT | GT | Initial Physical Form is GT. |
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

### 82.2.2.74 InitialPhysicalForm2Code

*Definition:* Indicates the physical form of the securities.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| GPGP | GP | Initial Physical Form is GP. |
| DERN | Definitive | Initial Physical Form is definitive. |

## 82.2.2.75 InstructionQueryType1Code

*Definition:* Specifies the type of instruction queried.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SETT | SettlementInstruction | Query is performed on settlement transactions. |
| IPOS | IntraPositionMovement | Query is performed on intra-position movements. |
| BOTH | SettlementAndIntraPosition | Query is performed on both settlement transactions and intra-position movements. |

## 82.2.2.76 InstrumentSubStructureType1Code

*Definition:* Indicates the type of deal for structured finance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ABSE | AssetBackedSecurity | Sub structured type of the financial instrument is an asset backed security. |
| AIRT | AirlineTrust | Sub structured type of the financial instrument is an airline trust. |
| AUTT | AutoTrust | Sub structured type of the financial instrument is an auto trust. |
| CBOB | CollateralBondObligation | Sub structured type of the financial instrument is a collateral bond obligation. |
| CDOB | CollateralDebtObligation | Sub structured type of the financial instrument is a collateral debt obligation. |
| CLNO | CreditLinkedNotes | Sub-structured type of the financial instrument is a credit linked note. |
| CLOB | CollateralLoanObligation | Sub structured type of the financial instrument is a collateral loan obligation. |
| CMBS | CommercialMortgage | Sub structured type of the financial instrument is a commercial mortgage. |
| CSMR | Consumer | Sub structured type of the financial instrument is a consumer. |
| CRCT | CreditCardTrust | Sub structured type of the financial instrument is a credit card trust. |
| HELO | HomeEquityLoans | Sub structured type of the financial instrument is a home equity loan. |
| LPNO | LoanParticipationNote | Sub structured type of the financial instrument is a loan participation notes. |
| PFAB | CoveredBond | Sub structured type of the financial instrument is a covered bond. |
| PYRT | PaymentRight | Sub structured type of the financial instrument is a payment right. |

| CodeName | Name | Definition |
|---|---|---|
| REPK | Repackagings | Sub structured type of the financial instrument is a repackaging. |
| RMBS | ResidentialMortgage | Sub structured type of the financial instrument is a residential mortgage. |
| SCBO | StructuredCoveredBond | Sub structured type of the financial instrument is a structured covered bond. |
| STRB | StraightBond | Sub structured type of the financial instrument is a straight bond. |
| STUT | StudentLoanTrust | Sub structured type of the financial instrument is a student loan trust. |
| WBSE | WholeBusinessSecurity | Sub structured type of the financial instrument is a whole business security. |

### 82.2.2.77 InterestComputationMethod2Code

*Definition:* Specifies the method used to compute accruing interest of a financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| A001 | IC30360ISDAor30360AmericanBasicRule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds. |
| A002 | IC30365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). |
| A003 | IC30Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The |

| CodeName | Name | Definition |
|---|---|---|
| | | assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. |
| A004 | Actual360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. |
| A005 | Actual365Fixed | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year. |
| A006 | ActualActualICMA | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up. |
| A007 | IC30E360orEuroBondBasismodel1 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month. |
| A008 | ActualActualISDA | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366. |
| A009 | Actual365LorActuActubasisRule | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). |
| A010 | ActualActualAFB | Method whereby interest is calculated based on the actual number of accrued |

| CodeName | Name | Definition |
|---|---|---|
| | | days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up. |
| A011 | IC30360ICMAor30360basicrule | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999. |
| A012 | IC30E2360orEurobondbasismodel2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th. |
| A013 | IC30E3360orEurobondbasismodel3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the |

| CodeName | Name | Definition |
|---|---|---|
| | | same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period. |
| A014 | Actual365NL | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| NARR | Narrative | Other method than A001-A020. See Narrative. |

### 82.2.2.78 InterestType3Code

*Definition:* Indicates whether interest rate is fixed, variable or other.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ZCPN | ZeroCoupon | Indicates that the type of interest is a zero coupon. |
| FIXD | Fixed | Indicates that the type of interest is fixed. |
| FLRN | FloatingRateNote | Indicates that the type of interest is a floating rate note. |
| DUAL | DualBasis | Indicates that the type of interest is a dual basis. |
| INDE | Index | Indicates that the type of interest is index. |
| DSCO | Discounted | Indicates that the type of interest is discounted. |

### 82.2.2.79 InvestorRestrictionType1Code

*Definition:* Specifies to whom or what the restriction applies.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LERE | LegalResident | Restriction applies to a legal resident. |
| CITI | Citizen | Restriction applies to a citizen. |
| INDV | Individual | Restriction applies to an individual. |

### 82.2.2.80 InvestorType1Code

*Definition:* Specifies the type of investor.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| RETL | Retail | Investor is a retail investor. |
| PROF | Professional | Investor is a professional or institutional investor. |
| STAF | Staff | Investor is an employee. |
| PPER | PhysicalPerson | Investor is a physical person. |

### 82.2.2.81 LegalRestrictions1Code

*Definition:* Specifies the regulatory restrictions applicable to a security.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| USLE | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NORE | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| REST | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

### 82.2.2.82 LegalRestrictions2Code

*Definition:* Specifies the regulatory restrictions applicable to a security.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| JURO | JurisdictionOwnership | Investors outside this jurisdiction can purchase this security, for example, a Reg S security can only be held by an investor outside the US. |
| PPLA | PrivatePlacements | Only investors qualified by the issuer in this jurisdiction may purchase this security. |
| ACRI | AccreditedInvestor | Only investors qualified by the regulator in this jurisdiction may purchase this security. |
| MARG | Margin | Issuer defines whether the security may be purchased with borrowed money (US and Japan). |
| PRIV | Privilege | Privileges, for example, voting rights, of holding the security may be restricted by the issuer. |

### 82.2.2.83 LimitType4Code

*Definition:* Specifies the type of risk management limit.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| EXGT | ExternalGuarantee | Limit is related to a cap amount granted by a national central bank or a settlement bank. |
| UCDT | UnsecuredCredit | Limit is related to a cap amount granted by a national central bank or a settlement bank, but generally unsecured outside of the market infrastructure. |
| ACOL | AutoCollateralisation | Limit is related to a credit operation that is or can be triggered when a buyer does not have a sufficient amount of money to settle a securities transaction in order to improve its cash position for the next settlement cycle. The credit provided can be secured using securities already held by the buyer ("collateral stocks") or the securities that are being purchased ("collateral flows"). |

### 82.2.2.84 LinkageType1Code

*Definition:* Type of linkage requested.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LINK | Link | Request is to link the referenced transactions. |
| UNLK | Unlink | Request is to unlink the referenced transactions. |
| SOFT | Soft | Request is to soft link the referenced transactions. |

### 82.2.2.85 LockStatus1Code

*Definition:* Specifies the lock status of a party.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LOCK | Locked | Party has been locked for operations. |
| ULCK | Unlocked | Party is ready for operations. |

### 82.2.2.86 MarketClientSide1Code

*Definition:* Specifies if an instruction is for a market or client side transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CLNT | ClientSide | Instruction is for a client side transaction. |
| MAKT | MarketSide | Instruction is for a market side transaction. |

### 82.2.2.87 MarketType2Code

*Definition:* Specifies the type of market in which transactions take place, for example, primary.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PRIM | PrimaryMarket | The place is a primary market. |
| SECM | SecondaryMarket | The place is a secondary market. |
| OTCO | OverTheCounter | The place is over the counter. |
| VARI | Various | Various places. |
| EXCH | StockExchange | The place is a stock exchange. |

### 82.2.2.88 MarketType4Code

*Definition:* Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FUND | Fund | The place is a fund (transfer agent, fund itself, etc.). |
| LMAR | LocalMarket | The place is a local market. |
| THEO | Theoretical | The place is theoretical. |
| VEND | Vendor | The place is a vendor. |

### 82.2.2.89 MatchingProcess1Code

*Definition:* Specifies the action to be performed on the matching process.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| UNMT | Unmatch | The referenced transaction is requested to be unmatched. |
| MTRE | ResumeMatching | Matching process is to be resumed for the referenced transaction. |

### 82.2.2.90 MatchingStatus1Code

*Definition:* Provides the matching status of the instruction at the time the settlement instruction was sent.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| MACH | Matched | Instruction has been matched. |
| NMAT | Unmatched | Instruction has not been matched. |

### 82.2.2.91 MaturityRedemptionType1Code

*Definition:* Indicates the type of redemption at maturity.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FRED | FinalRedemption | Indicates that the type of redemption at maturity is final. |
| PRNR | PartialRedemptionWithoutReduction | Indicates that the type of redemption at maturity is partial without reduction. |
| PRWR | PartialRedemptionWithReduction | Indicates that the type of redemption at maturity is partial with reduction. |
| RNDM | DrawingAtRandom | Indicates that the type of redemption at maturity is drawing at random. |
| PRRA | DrawingProRata | Indicates that the type of redemption at maturity is drawing pro-rata. |
| CALL | Call | Indicates that the type of redemption at maturity is call. |
| PUUT | Put | Indicates that the type of redemption at maturity is put. |

### 82.2.2.92 ModificationProcessingStatus1Code

*Definition:* Specifies the status of a cancellation request.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PACK | Accepted | Modification request has been acknowledged for further processing by the account servicer. |
| REJT | Rejected | Modification has been rejected for further processing. |
| MODC | Completed | Modification has been completed. |
| DEND | Denied | Modification will not be executed. |
| MODP | Pending | Modification is pending. It is not known at this time whether modified can be executed. |
| REPR | InRepair | Modification request is in repair. |

### 82.2.2.93 MovementResponseType1Code

*Definition:* Specifies the type of movement response to be returned.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FULL | Full | Response will include full details on the movements reported. |

| CodeName | Name | Definition |
|---|---|---|
| STTS | Status | Response will include limited details including the status on the movements reported. |

### 82.2.2.94 NamePrefix2Code

*Definition:* Specifies the terms used to formally address a person.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DOCT | Doctor | Title of the person is Doctor or Dr. |
| MADM | Madam | Title of the person is Madam. |
| MISS | Miss | Title of the person is Miss. |
| MIST | Mister | Title of the person is Mister or Mr. |
| MIKS | GenderNeutral | Title of the person is gender neutral (Mx). |

### 82.2.2.95 NoReasonCode

*Definition:* Specifies that there is no reason available.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| NORE | NoReason | No reason to report or no reason available to report. |

### 82.2.2.96 Operation1Code

*Definition:* Indicates the relationship between two variables.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| TILL | Till | Indicates a range delimited by two variables. |
| ORRR | Or | Indicates either of two variables is valid, but not both. |
| ANDD | And | Indicates that only when both variables are given, the operation is valid. |

### 82.2.2.97 Operator1Code

*Definition:* Code containing the operator used to indicate the relationship between a variable and a fixed value.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SMAL | SmallerThan | Smaller than. |

| CodeName | Name | Definition |
|---|---|---|
| SMEQ | SmallerOrEqualTo | Smaller or equal to. |
| GREA | GreaterThan | Greater than. |
| GREQ | GreaterOrEqualTo | Greater or equal to. |
| EQAL | EqualTo | Equal to. |

## 82.2.2.98 OptionParty1Code

*Definition:* Specifies if a trade party is a buyer or a seller.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SLLR | Seller | Seller in a trade. |
| BYER | Buyer | Buyer in a trade. |

## 82.2.2.99 OptionStyle1Code

*Definition:* Defines how an option can be exercised.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |
| ASIA | Asian | Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time. |
| CANA | Canary | Option whose exercise style lies somewhere between European options and Bermudan options. The holder can exercise the option at quarterly dates, but not before a set time period (typically one year) has elapsed. |

## 82.2.2.100 OptionStyle2Code

*Definition:* Defines how an option can be exercised.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |

### 82.2.2.101 OptionType1Code

*Definition:* Indicates whether it is a Call option (right to purchase a specific underlying asset) or a Put option (right to sell a specific underlying asset).

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CALL | Call | Right to buy a quantity of an asset for an agreed price at exercise date. |
| PUTO | Put | Right to sell a quantity of an asset for an agreed price at exercise date. |

### 82.2.2.102 OwnershipLegalRestrictions1Code

*Definition:* Specifies the regulatory restrictions applicable to a financial instrument.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| A144 | USLegal144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NRST | NoRestrictions | Ownership or transfer of a security that is not subject to restrictions. |
| RSTR | Restrictions | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

### 82.2.2.103 PartialSettlement2Code

*Definition:* Information about partial settlement.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PAIN | PartialSettlement | Confirmation is for partial settlement. Part of the transaction remains unsettled. |
| PARC | PartiallyConfirmed | Confirmation is for partial settlement. No additional settlement will take place. |

### 82.2.2.104 PenaltyAmountType1Code

*Definition:* Specifies the type of the penalty amount.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CASH | Cash | Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency. |
| SECU | Securities | Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities. |

## 82.2.2.105 PenaltyCalculationMethod1Code

*Definition:* Specifies the calculation method for the penalty.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BOTH | Both | Sum of the penalty based on the quantity of securities<br><br>failed to be delivered and penalty rate of the securities and the penalty based on the amount of cash failed to be delivered and the discount rate of the currency. |
| CASH | Cash | Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency. |
| MIXE | Mixed | Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency. |
| SECU | Securities | Penalty is based on the quantity of securities failed to be delivered and penalty rate of the securities. |

## 82.2.2.106 PenaltyListType1Code

*Definition:* Specifies the type of report for the penalties.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CURR | Current | To report the new penalties and the modified penalties in one single message /report. |
| FWAM | ForwardAmend | To report a penalty list that has been amended (that is the penalty list contains only updated and/or removed penalties that have already been previously reported in a FWIS Penalty List). |
| FWIS | ForwardInitialSubmission | To report a daily penalty list created for the first time (that is the penalty list contains only newly computed penalties) |

## 82.2.2.107 PenaltyStatus2Code

*Definition:* Specifies the status of the penalty.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | Penalty is active for the party. |
| NCOM | NotComputed | Penalty could not be computed. |

| CodeName | Name | Definition |
|---|---|---|
| REMO | Removed | Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD. |

## 82.2.2.108 PenaltyStatusReason2Code

*Definition:* Specifies the reason for the status of the penalty.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| UPDT | Updated | Penalty has been updated. |
| SUSP | TradingSuspended | Penalty was removed becuase of ISIN suspension from trading. |
| TECH | TechnicalImpossibilities | Penalty was removed becuase there were thecnical imposssibilities at the CSD level that prevent settlement, such as: a failure of the infrastructure components, a cyber-attack, network problems. |
| SWIC | Switched | Penalty has been switched between the failing and non-failing party. |
| SESU | SettlementSuspended | Penalty was removed becuase of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements. |
| SEMP | SettlementOnMultiplePlatforms | Settlement on multiple platforms where one of the platforms is closed for settlement (either cash or securities). |
| RALO | Reallocated | Re-allocation of a late matching fail penalty from the instructing party to the delivering/receiving party. |
| OTHR | Other | See narrative. |
| NEWP | NewPenalty | Penalty is new. |
| INTS | InternalisedSettlement | Penalty is not computed because the settlement has been internalised. |
| INSO | Insolvency | Penalty was removed becuase insolvency proceedings are opened against the failing participant. |
| CORP | CorporateAction | Specifies that due to a specific corporate action, the security does no longer exists. |
| NOSU | NotSubject | Penalty is not computed or removed because the security is not subject to penalties. |

## 82.2.2.109 PenaltyType1Code

*Definition:* Specifies the type of penalty.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| LMFP | LateMatchingFailedPenalty | Applies from the intended settlement date until the matching date.<br><br>The penalty is charged to the participant who was last to enter or modify the relevant settlement instruction (for example, "accepted timestamp" is later than the one of the counterparty's instruction) for the periods between the intended settlement date and the day of matching of the instruction. |
| SEFP | SettlementFailedPenalty | Penalties apply to instructions that fail to settle on the intended settlement date. A settlement instruction that "fails to settle on that business day" must be understood as a settlement instruction that is not cancelled and remaining to be settled, fully or partially, by the time of<br><br>the end of processing of the relevant cut-off. |

## 82.2.2.110 PendingProcessingReason5Code

*Definition:* Specifies the reason the transaction/instruction is pending or failing settlement. Settlement on the instructed settlement date is still possible, status is pending. Settlement on the instructed settlement date is no longer possible, status is failing.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |

| CodeName | Name | Definition |
|---|---|---|
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| OTHR | Other | Other. See Narrative. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| NEXT | NextProcess | Next process is launched. No processing pending problems to be reported. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CDEL | ConditionalDelivery | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| CDAC | ConditionalDeliveryAwaitingCancellation | Awaiting cancellation of one of the party. |

## 82.2.2.111 PendingReason10Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| REFU | InstructionRefusedOrNotRecognised | Instruction has been refused or not recognised and is represented automatically. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| TAMM | TradeAmendedInMarket | Trade is being amended in the market. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NMAS | NoMatchingRequired | Instruction has not been matched; matching process is not required. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |

| CodeName | Name | Definition |
|---|---|---|
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| FUTU | AwaitingSettlementDate | Awaiting settlement date. No settlement problems to be reported. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to, for example, a corporate action event, realignment. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |

| CodeName | Name | Definition |
|---|---|---|
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

## 82.2.2.112 PendingReason28Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AWMO | AwaitingMoney | Financial instruments are delivered, but still awaiting money from counterparty. |
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CAIS | AwaitingSecurities | Awaiting financial instruments from a corporate action or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting. |
| REFU | InstructionRefusedOrNotRecognised | Instruction has been refused or not recognised and is represented automatically. |
| AWSH | AwaitingSecuritiesFromCounterparty | Financial instruments have not yet been received from the counterparty (if receive against payment trade), the money has been delivered. |
| PHSE | PhysicalDeliveryDelay | Settlement is physical. Financial instruments are being delivered. |
| TAMM | TradeAmendedInMarket | Trade is being amended in the market. |
| DOCY | AwaitingDocumentsOrEndorsementsFromYou | Awaiting documents or endorsements from you. |
| DOCC | AwaitingDocumentsOrEndorsementsFromCounterparty | Awaiting documents or endorsements from counterparty. |
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| CHAS | EnquirySent | A chaser/enquiry has been sent. |
| NEWI | NewIssues | Financial instrument is a new issue and not yet available/tradable. |
| CLAC | CounterpartyInsufficientSecurities | Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments. |
| MUNO | MultipleSettlementAmount | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| GLOB | GlobalFormSecurities | Settlement cannot be executed; financial instruments are in global form. |
| PREA | YourInstructionOnHold | Your instruction is a preadvice, that is, for matching only. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| NMAS | NoMatchingRequired | Instruction has not been matched; matching process is not required. |
| NOFX | NoForeignExchangeInstruction | A foreign exchange instruction from you is missing. |
| CMON | CounterpartyInsufficientMoney | Insufficient money in counterparty's account. |

| CodeName | Name | Definition |
|---|---|---|
| YCOL | CollateralShortage | Insufficient collateral in your account to execute the instruction. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| DEPO | RefusedDepositForIssueOfDepositaryReceipts | Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction. |
| FLIM | MaximumForeignLimitReached | Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached. |
| INCA | IncomeAdjustementRequired | Financial instruments require income adjustment, for example, dividend or interest. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| FUTU | AwaitingSettlementDate | Awaiting settlement date. No settlement problems to be reported. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| LALO | SecuritiesLoanedOut | Financial instruments are out on loan. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| NCON | ConfirmationNotReceived | Confirmation of settlement has not yet been received. |
| REFS | NotInGoodOrder | Delivery/receipt was refused because physical financial instruments are not in good order. |
| SDUT | LackOfStampDutyInformation | Stamp duty information is missing. |
| BATC | ProcessingBatchDifference | Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight. |
| CYCL | AwaitingNextSettlementCycle | Your instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| CPEC | CounterpartyInReceivership | Counterparty is in receivership (form of bankruptcy where a court appointed person - the receiver - manages the affairs of the business). |
| MINO | MinimumSettlementAmount | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| IAAD | StatusReasonInvestigation | Pending reason being investigated. |
| OTHR | Other | Other. See Narrative. |

| CodeName | Name | Definition |
|---|---|---|
| PHCK | PhysicalSecuritiesVerification | Physical financial instruments have been received and are being checked for authenticity. |
| BENO | BeneficialOwnershipDisagreement | Disagreement in beneficial ownership. |
| BOTH | BothInstructionsOnHold | Counterparty's instruction and your instruction are on hold/frozen/ in a preadvice mode. |
| CLHT | ClearingHouseTrade | Instructed settlement date does not agree with the settlement date on the clearing house trade, that is, a specific type of trade in India. |
| DENO | UnavailableDeliverableDenominatedQuantity | Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities. |
| DISA | NaturalDisaster | Exceptional closing of all financial institutions due to natural disaster, for example, earthquake. |
| DKNY | CounterpartyReturnedShares | Counterparty has returned or refuses the securities. |
| FROZ | SecuritiesFrozenAtCSD | Financial instruments are blocked at the Central Security Depository (CSD) following a corporate event. |
| LAAW | AwaitingOtherTransaction | Awaiting settlement of a purchase to cover failing positions. |
| LATE | MarketDeadlineMissed | Instruction was received after market deadline. |
| LIQU | InsufficientCentralBankLiquidity | Central bank liquidity is insufficient. |
| PRCY | CounterpartyInstructionOnHold | Counterparty's instruction is a preadvice, that is, for matching only. |
| REGT | CertificatesRejected | Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached. |
| SETS | SettlementSystemMethodModified | Settlement system/method has been modified at central securities depository to allow settlement. |
| CERT | WrongCertificatesNumbers | Certificate number error. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |

| CodeName | Name | Definition |
|---|---|---|
| CDLR | ConditionalDeliveryAwaitingRelease | Instruction is in a hold/frozen/preadvice mode. Market infrastructure platform is awaiting release. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |
| PATD | PartialDiffer | Disagreement on partial indicator preventing partial settlement. |
| PREL | PartiallyReleased | Transaction has been partially released. |

## 82.2.2.113 PendingReason31Code

*Definition:* Specifies the reason the transaction/instruction is pending settlement. Settlement on the instructed settlement date is still possible.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BLOC | AccountBlocked | Your account is blocked, no instruction can settle over the account. |
| PART | TradeSettlesInPartials | Trade will settle in partials. |
| COLL | SecuritiesPledgedAsCollateral | Financial instruments are not deliverable as they are pledged as collateral. |
| LINK | PendingLinkedInstruction | Your instruction is pending settlement because the instruction linked to it is pending. |
| FUTU | AwaitingSettlementDate | Awaiting settlement date. No settlement problems to be reported. |
| LACK | LackOfSecurities | Insufficient financial instruments in your account. |
| SBLO | SecuritiesBlocked | Financial instruments are blocked due to a corporate action event, realignment, etc. |
| OTHR | Other | Other. See Narrative. |
| PRSY | SystemOnHold | Transaction was put on hold/frozen by the system. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

## 82.2.2.114 PendingReason32Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. It will be managed as per the bilateral service agreement between the account servicer and account owner. |

| CodeName | Name | Definition |
|---|---|---|
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| OTHR | Other | Other. See Narrative. |

## 82.2.2.115 PendingReason6Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| OTHR | Other | Other. See Narrative. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |

## 82.2.2.116 PendingReason9Code

*Definition:* Specifies the reason why a cancellation request sent for the related instruction is pending.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Instruction was received after the account servicer's deadline. Processed on best effort basis. |
| CONF | AwaitingConfirmation | Awaiting confirmation from the counterparty. |
| OTHR | Other | Other. See Narrative. |
| CDRG | ConditionalRegistrar | Execution is conditional to the execution of a process at the registrar. |

| CodeName | Name | Definition |
|---|---|---|
| CDCY | ConditionalCurrency | Execution is conditional to the execution of a process linked to the currency of the transaction. |
| CDRE | ConditionalRealignement | Execution is conditional to the execution of a process of realignment at the issuer CSD. |
| CDAC | ConditionalDeliveryAwaitingCancellation | Awaiting cancellation of one of the party. |
| INBC | IncompleteNumberCount | Not all the instructions part of a pool have been received. |

## 82.2.2.117 PledgeeType1Code

*Definition:* Specifies the type of pledgee.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CPTY | Counterparty | Financial instruments are pledged to a counterparty. |
| REGB | RegulatoryBody | Financial instruments are pledged to a regulatory body. |

## 82.2.2.118 PreferenceToIncome1Code

*Definition:* Indicates the level of priority to claim on income and assets of

the company in case of the payment of dividends and in the event of a bankruptcy, eg, ordinary/ common stocks, preferred stocks, subordinated debt, etc.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ORDN | Ordinary | Indicates an ordinary/common preference to income. |
| PFRD | Preferred | Indicates a preferred claim upon income and assets. |

## 82.2.2.119 PreferredContactMethod2Code

*Definition:* Preferred method used to reach the individual contact within an organisation.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| MAIL | Email | Preferred method used to reach the contact is per email. |
| FAXX | Fax | Preferred method used to reach the contact is per fax. |
| LETT | Letter | Preferred method used to reach the contact is per letter. |
| CELL | MobileOrCellPhone | Preferred method used to reach the contact is per mobile or cell phone. |

| CodeName | Name | Definition |
|---|---|---|
| ONLI | Online | Preferred method used to reach the contact is online. |
| PHON | Phone | Preferred method used to reach the contact is per phone. |

## 82.2.2.120 PriceValueType1Code

*Definition:* Specifies a type of value of the price.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |

## 82.2.2.121 PriceValueType3Code

*Definition:* Specifies a type of value of the price.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DISC | Discount | Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PREM | Premium | Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| PARV | Par | Price is the face amount. |
| YIEL | Yield | Price expressed as a yield. |
| SPRE | Spread | Difference between a market maker's bid and asked price. |
| PEUN | PerUnit | Price expressed per unit. |
| ABSO | Absolute | Price is expressed as absolute. |
| TEDP | TEDPrice | Price is expressed as Treasury Euro Dollar price. |
| TEDY | TEDYield | Price is expressed as Treasury Euro Dollar yield. |
| FICT | FixedCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they |

| CodeName | Name | Definition |
|---|---|---|
| | | can be fixed or variable (primarily used for listed futures and options). |
| VACT | VariableCabinetTrade | Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options). |

### 82.2.2.122 ProcessingPosition3Code

*Definition:* Specifies the processing position.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AFTE | After | Specifies that the transaction/instruction is to be executed after the linked transaction/instruction. |
| WITH | With | Specifies that the transaction/instruction is to be executed with the linked transaction/instruction. |
| BEFO | Before | Specifies that the transaction/instruction is to be executed before the linked transaction/instruction. |
| INFO | Information | Specifies that the transactions/ instructions are linked for information purposes only. |

### 82.2.2.123 PutType1Code

*Definition:* Defines the type of execution of the put feature.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| MAND | Mandatory | Type of execution of the put feature is mandatory. |
| OPTI | Optional | Type of execution of the put feature is optional. |
| TWOS | Both | Type of execution of the put feature could be optional or mandatory. |

### 82.2.2.124 RateType12Code

*Definition:* Specifies the type of rate.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| OPEN | Open | Rate has not been established. |
| UKWN | Unknown | Rate is unknown by the sender or has not been established. |
| NILP | NilPayment | Rate will not be paid. |

### 82.2.2.125 ReceiveDelivery1Code

*Definition:* Specifies whether the settlement transaction is a delivery or receipt.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DELI | Delivery | Financial instruments will be debited from the safekeeping account. |
| RECE | Receive | Financial instruments will be credited to the safekeeping account. |

### 82.2.2.126 Registration1Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| NREG | StreetName | Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored. |
| YREG | Registered | Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored. |

### 82.2.2.127 Registration2Code

*Definition:* Specifies whether registration should occur upon receipt.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PTYH | PartyHold | You or your party set the instruction in a hold/frozen/preadvice mode. |
| CSDH | CSDHold | Central securities depository sets the instruction in a hold/frozen/preadvice mode. |
| CDEL | ConditionalDelivery | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. |
| CVAL | CSDValidation | Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. |

### 82.2.2.128 RejectionReason33Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CASH | CashAccount | Unrecognised or invalid cash account. |
| ADEA | AccountServicerDeadlineMissed | Transaction/instruction received after the account servicer's specified deadline. |
| DMON | SettlementAmountRejection | Unrecognised or invalid settlement amount. |
| NCRR | SettlementAmountCurrencyRejection | Unrecognised or invalid settlement amount currency. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| INVL | InvalidLink | Invalid or unrecognized link. |
| INVB | InvalidBalance | Instruction aims at using an invalid balance. |
| INVN | InvalidLotNumber | Invalid or unrecognized lot number. |
| VALR | InvalidRule | Account servicer validation rule rejection. |
| MONY | InsufficientMoney | Insufficient money in your account. |
| CAEV | CorporateActionRejection | Corporate action pending on the financial instrument instructed. |
| DDAT | SettlementDateRejection | Unrecognised or invalid settlement date. |
| REFE | ReferenceRejection | Instruction has a reference identical to another previously received instruction. |
| OTHR | Other | Other. See Narrative. |
| DQUA | QuantityRejection | Unrecognised or invalid instructed quantity. |
| DSEC | InvalidSecurity | Unrecognised or invalid financial instrument identification. |
| MINO | MinimumSettlementQuantity | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| MUNO | MultipleSettlementQuantity | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |

## 82.2.2.129 RejectionReason34Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Transaction/instruction received after the account servicer's specified deadline. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| CASH | CashAccount | Unrecognised or invalid cash account. |
| NRGM | NoMatch | More than one instruction match the criteria. |
| NRGN | NotFoundRejection | Instruction could not be found. |

| CodeName | Name | Definition |
|---|---|---|
| OTHR | Other | Other. See Narrative. |
| REFE | ReferenceRejection | Instruction has a reference identical to another previously received instruction. |

## 82.2.2.130 RejectionReason35Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CASH | CashAccount | Unrecognised or invalid cash account. |
| ADEA | AccountServicerDeadlineMissed | Transaction/instruction received after the account servicer's specified deadline. |
| REFE | ReferenceRejection | Instruction has a reference identical to another previously received instruction. |
| LATE | MarketDeadlineMissed | Received after market deadline. |
| DDAT | SettlementDateRejection | Unrecognised or invalid settlement date. |
| NRGN | NotFoundRejection | Instruction could not be found. |
| OTHR | Other | Other. See Narrative. |
| INVM | InvalidModificationRequest | Invalid or unrecognized modification request. |
| INVL | InvalidLink | Invalid or unrecognized link. |

## 82.2.2.131 RepairReason4Code

*Definition:* Specifies the reason why the settlement instruction has a repair status.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BATC | ProcessingBatch | Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch. |
| CAEV | CorporateAction | Corporate action pending on the financial instrument instructed. |
| CASH | CashAccount | Unrecognised or invalid cash account. |
| CASY | ImpossibleCashSettlementSystem | Impossible standing arrangements override instruction for the cash settlement system. |
| DDAT | SettlementDate | Unrecognised or invalid settlement date. |
| DDEA | DealPrice | Unrecognised or invalid deal price. |
| DMON | SettlementAmount | Unrecognised or invalid settlement amount. |
| DQUA | Quantity | Unrecognised or invalid settlement quantity. |

| CodeName | Name | Definition |
|---|---|---|
| DSEC | Security | Unrecognised or invalid financial instrument identification. |
| DTRD | TradeDate | Unrecognised or invalid trade date. |
| IIND | CommonReference | Unrecognised, invalid or missing common reference. |
| MINO | MinimumSettlementQuantity | Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument. |
| MUNO | MultipleSettlementQuantity | Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument. |
| NCRR | SettlementAmountCurrency | Unrecognised or invalid settlement amount currency. |
| PHYS | PhysicalSettlementImpossible | Physical settlement is impossible for the instructed financial instrument. |
| PLCE | PlaceOfTrade | Unrecognised or invalid place of trade. |
| REFE | Reference | Instruction has a reference identical to another previously received instruction. |
| RTGS | ImpossibleToUseTheRTGSSystemInstructed | Impossible to use the RTGS system instructed (NRTG or YRTG). |
| SAFE | SafekeepingAccount | Unrecognised or invalid message sender's safekeeping account. |
| SETR | SettlementTransaction | Unrecognised or invalid settlement transaction type. |
| SETS | SettlementSystemMethod | Unrecognised or invalid settlement system/method instructed. |
| TXST | TaxStatus | Unrecognised or invalid tax status of the securities instructed. |
| INPS | PlaceOfSafekeeping | Unrecognised, invalid or missing Place of Safekeeping. |
| SDUT | StampDuty | Required stamp duty information is missing. |
| OTHR | Other | Other. See Narrative. |
| IEXE | ReceivingDeliveringParty3 | Client of delivering or receiving party 2 mismatch. |
| ICAG | ReceivingDeliveringParty1 | Participant of delivering or receiving depository mismatch. |
| DEPT | ReceivingDeliveringDepository | Depository mismatch. |
| ICUS | ReceivingDeliveringParty2 | Client of delivering or receiving party 1 mismatch. |

## 82.2.2.132 RepurchaseType10Code

*Definition:* Specifies the type of repurchase transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PAIR | Pairoff | Relates to a transaction that is paired off and netted against one or more previous transactions. A paired off transaction is a buyback to offset and effectively liquidate a prior sale of securities or a sellback to offset and effectively liquidate a prior buy of securities. |
| ROLP | RepoContractRollover | Relates to a repo rollover of a contract extending the closing or maturity date without the underlying collateral impacted. |
| RATE | RepoRate | Is part of a pair-off. |
| CALL | RepurchaseCall | Relates to the early closing/maturity date for a term repo or a termination date of an open repo with the underlying collateral. |
| CADJ | Swap | Relates to a swap/substitution. |
| TOPU | TopUp | Relates to a repo rollover of a position extending the closing or maturity date. |
| WTHD | Withdrawal | Relates to a repo rollover of a position extending the closing or maturity date. |

## 82.2.2.133 RequestType1Code

*Definition:* Specifies the request used to further detail the type of information that will be queried.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| RT01 | ReleasePending | Type is a request to release the pending transactions. |
| RT02 | HoldNormal | Type is a request to hold normal transactions. |
| RT03 | Cancellation | Type is a request to cancellation a transaction. |
| RT04 | ReSequence | Type is a request to change the sequence of the transactions. |
| RT05 | ReleaseSuspicious | Type is a request to release the suspicious transactions. |

## 82.2.2.134 RequestType2Code

*Definition:* Specifies the request used to further detail the type of information that will be queried.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| RT11 | BankPositionEnquiry | Type is an enquiry on the bank's position. |
| RT12 | SpecificTransactionEnquiry | Type is an enquiry on a specific transaction. |

| CodeName | Name | Definition |
|---|---|---|
| RT13 | QueuedTransactionEnquiry | Type is an enquiry on a queued transaction. |
| RT14 | SuspiciousTransactionEnquiry | Type is an enquiry on a suspicious transaction. |
| RT15 | PendingInwardCreditsEnquiry | Type is an enquiry on pending inward credits. |

## 82.2.2.135 ResidenceType1Code

*Definition:* Specifies the type of residence where the party has its permanent home or principal establishment.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DMST | Domestic | Residence is domestic. |
| FRGN | Foreign | Residence is foreign. |
| MXED | Mixed | Residence is mixed |

## 82.2.2.136 RestrictionReference1Code

*Definition:* Specifies the restriction references to be applied to a transaction.

*Type:* CodeSet

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

| CodeName | Name | Definition |
|---|---|---|
| ADDC | AddCashRestrictionReference | Addition of a cash restriction reference representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash. |
| ADDS | AddSecuritiesRestrictionReference | Addition of a securities restriction reference representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities. |
| REMC | RemoveCashRestrictionReference | Removal of a cash restriction reference, already present within the settlement instruction, representing a cash sub-balance to be utilised within the settlement instruction for the debiting or crediting of cash. |
| REMS | RemoveSecuritiesRestrictionReference | Removal of a securities restriction reference, already present within the settlement instruction, representing a securities sub-position to be utilised within the settlement instruction for the delivery or receipt of securities. |

### 82.2.2.137 RestrictionType1Code

*Definition:* Specifies the type of restriction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SELR | Selling | Selling restriction. |
| BUYR | Buying | Buying restriction. |
| PLAR | Placing | Placing restriction. |
| HOLR | Holding | Holding restriction. |
| VOTR | Voting | Voting restriction. |

### 82.2.2.138 SafekeepingPlace1Code

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CUST | SharesHeldAtLocalCustodian | Financial instruments held at a local custodian. |
| ICSD | SharesHeldAtICSD | Financial instruments held at an International Central Securities Depository. |
| NCSD | SharesHeldAtNCSD | Financial instruments held at a National Central Securities Depository. |
| SHHE | SharesHeldElsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

### 82.2.2.139 SafekeepingPlace3Code

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SHHE | SharesHeldElsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

### 82.2.2.140 SecuritiesBalanceType11Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BLOK | Blocked | Balance of financial instruments that are blocked. |

| CodeName | Name | Definition |
|---|---|---|
| AWAS | AvailableWithNoAdditionalStatus | Balance of financial instruments that are freely available with no specific additional status. |
| AVAI | Available | Balance of financial instruments that are available. |
| BLCA | BlockedCorporateAction | Balance of financial instrument blocked following a corporate action, including proxy activities. |
| BLOT | BlockedTrading | Balance of financial instruments that are blocked for trading. |
| BLOV | BlockedAuthenticity | Balance of financial instruments that are blocked for verification of authenticity. |
| BORR | Borrowed | Balance of financial instruments that have been borrowed from another party. |
| COLI | CollateralIn | Balance of securities that belong to a third party and that are held for the purpose of collateralisation. |
| COLO | CollateralOut | Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation. |
| COLA | EligibleForCollateralPurposes | Balance of securities that are eligible for use for collateral purposes. |
| LOAN | OnLoan | Loan for consumption. |
| MARG | DerivativesMargin | Account is used when financing is by the broker/dealer. |
| PECA | PendingCorporateActionReceipt | Balance of financial instrument pending receipt following a corporate action. |
| PEDA | PendingCorporateActionDelivery | Balance of financial instrument pending delivery following a corporate action. |
| PLED | Pledged | Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged. |
| REGO | OutForRegistration | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| RSTR | Restricted | Balance of financial instruments that may only be sold under certain conditions or require legal documents. |
| OTHR | Unclassified | Other. See Narrative. |
| TRAN | InTransshipment | Transaction has been generated due to transformation following a corporate action. |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| CLEN | TaxExempt | Tax-exempt financial instruments are to be settled. |

| CodeName | Name | Definition |
|---|---|---|
| DIRT | NonTaxExempt | Taxable financial instruments are to be settled. |
| NOMI | Registered | Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner). |
| SPOS | StreetPosition | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |
| UNRG | Unregistered | Balance of securities that could not be registered due to foreign ownership limitation. |
| ISSU | Issued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received. |
| QUAS | QuasiIssued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received. |
| LODE | PendingOnLoanDelivery | Balance of financial instruments that are pending delivery in relation to a lending transaction. |

## 82.2.2.141 SecuritiesBalanceType12Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BLOK | Blocked | Balance of financial instruments that are blocked. |
| AWAS | AvailableWithNoAdditionalStatus | Balance of financial instruments that are freely available with no specific additional status. |
| BLCA | BlockedCorporateAction | Balance of financial instrument blocked following a corporate action, including proxy activities. |
| BLOT | BlockedTrading | Balance of financial instruments that are blocked for trading. |
| BLOV | BlockedAuthenticity | Balance of financial instruments that are blocked for verification of authenticity. |
| BORR | Borrowed | Balance of financial instruments that have been borrowed from another party. |
| BODE | PendingBorrowedDelivery | Balance of financial instruments that are pending delivery in relation to a borrow transaction. |
| BORE | PendingBorrowedReceipt | Balance of financial instruments that are pending receipt in relation to a borrow transaction. |

| CodeName | Name | Definition |
|---|---|---|
| COLI | CollateralIn | Balance of securities that belong to a third party and that are held for the purpose of collateralisation. |
| COLO | CollateralOut | Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation. |
| LOAN | OnLoan | Loan for consumption. |
| LODE | PendingOnLoanDelivery | Balance of financial instruments that are pending delivery in relation to a lending transaction. |
| LORE | PendingOnLoanReceipt | Balance of financial instruments that are pending receipt in relation to a lending transaction. |
| MARG | DerivativesMargin | Account is used when financing is by the broker/dealer. |
| PECA | PendingCorporateActionReceipt | Balance of financial instrument pending receipt following a corporate action. |
| PEDA | PendingCorporateActionDelivery | Balance of financial instrument pending delivery following a corporate action. |
| PEND | PendingDelivery | Processing has not been completed. |
| PENR | PendingReceipt | The instruction is pending receipt of securities, for example, from a purchase, loan etc. |
| PLED | Pledged | Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged. |
| REGO | OutForRegistration | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| RSTR | Restricted | Balance of financial instruments that may only be sold under certain conditions or require legal documents. |
| OTHR | Unclassified | Other. See Narrative. |
| TRAN | InTransshipment | Transaction has been generated due to transformation following a corporate action. |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| WDOC | WaitingDocumentation | Financial instrument is unavailable due to missing or incomplete documentation pertaining to the account, or due to a missing or incomplete order. |
| BTRA | BeingTransferred | Financial instrument is unavailable as a result of a transfer order, pending movement in the shareholders' register. |

## 82.2.2.142 SecuritiesBalanceType13Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BLOK | Blocked | Balance of financial instruments that are blocked. |
| AWAS | AvailableWithNoAdditionalStatus | Balance of financial instruments that are freely available with no specific additional status. |
| AVAI | Available | Balance of financial instruments that are available. |
| NOMI | Registered | Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner). |
| PLED | Pledged | Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged. |
| REGO | OutForRegistration | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| RSTR | Restricted | Balance of financial instruments that may only be sold under certain conditions or require legal documents. |
| OTHR | Unclassified | Other. See Narrative. |
| SPOS | StreetPosition | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |
| UNRG | Unregistered | Balance of securities that could not be registered due to foreign ownership limitation. |
| ISSU | Issued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received. |
| QUAS | QuasiIssued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received. |
| COLA | EligibleForCollateralPurposes | Balance of securities that are eligible for use for collateral purposes. |

## 82.2.2.143 SecuritiesBalanceType7Code

*Definition:* Specifies the nature of the securities or investment fund balance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| COLA | EligibleForCollateralPurposes | Balance of securities that are eligible for use for collateral purposes. |
| OTHR | Unclassified | Other. See Narrative. |
| CLEN | TaxExempt | Tax-exempt financial instruments are to be settled. |
| DIRT | NonTaxExempt | Taxable financial instruments are to be settled. |
| NOMI | Registered | Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner). |
| SPOS | StreetPosition | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |
| UNRG | Unregistered | Balance of securities that could not be registered due to foreign ownership limitation. |
| ISSU | Issued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has been received. |
| QUAS | QuasiIssued | In issuer agent / depository communication, balance of issued financial instruments for which legal documentation has not yet been received. |

## 82.2.2.144 SecuritiesPaymentStatus1Code

*Definition:* Specifies the state of payment of a security at a particular time.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FULL | FullyPaid | Security is fully paid. |
| NILL | NillPaid | Security is nill paid. |
| PART | PartiallyPaid | Security is partially paid. |

## 82.2.2.145 SecuritiesSettlementStatus1Code

*Definition:* Provides the status of settlement of an instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PEND | Pending | Instruction is pending. Settlement at the instructed settlement date is still possible. |
| PENF | Failing | Instruction is failing. Settlement at the instructed settlement date is no longer possible. |

## 82.2.2.146 SecuritiesTransactionType11Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes.) under a program and without syndication arrangement. |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |

## 82.2.2.147 SecuritiesTransactionType26Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BSBK | BuySellBack | Relates to a buy sell back transaction. |
| COLI | CollateralIn | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | CollateralOut | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| MKDW | MarkDown | Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| MKUP | MarkUp | Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| NETT | Netting | Relates to the netting of settlement instructions. |
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement. |
| PAIR | PairOff | Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions. |
| PLAC | Placement | Relates to the placement/new issue of a financial instrument. |
| PORT | PortfolioMove | Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than |

| CodeName | Name | Definition |
|---|---|---|
| | | another account transfer, hence the need to identify this type of transfer as such. |
| REAL | Realignment | Relates to a realignment of positions. |
| REDM | Redemption | Relates to a redemption of funds (funds industry only). |
| REPU | Repo | Relates to a repurchase agreement transaction. |
| RODE | ReturnDeliveryWithoutMatching | Relates to the return of financial instruments resulting from a rejected delivery without a matching operation. |
| RVPO | ReverseRepurchaseAgreement | Relates to a reverse repurchase agreement transaction. |
| SECB | SecuritiesBorrowing | Relates to a securities borrowing operation. |
| SECL | SecuritiesLending | Relates to a securities lending operation. |
| SUBS | Subscription | Relates to a subscription to funds (funds industry only). |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |
| TBAC | TBAClosing | Relates to a To Be Announced (TBA) closing trade. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | TripartyRepo | Relates to a triparty repurchase agreement. |
| TRVO | TripartyReverseRepo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |
| BYIY | BuyIn | Relates to a buy-in by the market following a delivery transaction failure. |
| CNCB | CentralBankCollateralOperation | Relates to a collateral delivery/receipt to a national central bank for central bank credit operations. |
| OWNE | ExternalAccountTransfer | Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver). |
| FCTA | FactorUpdate | Relates to a factor update. |
| OWNI | InternalAccountTransfer | Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver). |
| RELE | DepositoryReceiptReleaseCancellation | Relates to a release (into/from local) of depository receipt operation. |

| CodeName | Name | Definition |
|---|---|---|
| SBRE | BorrowingReallocation | Internal reallocation of a borrowed holding from one safekeeping account to another. |
| CORP | CorporateAction | Relates to a corporate action. |
| CLAI | MarketClaim | Relates to a market claim. |
| AUTO | AutoCollateralisation | Relates to an auto-collateralisation movement. |
| SWIF | SwitchFrom | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | SwitchTo | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| CONV | DepositoryReceiptConversion | Relates to a depository receipt conversion. |
| ETFT | ExchangeTradedFunds | Relates to an ETF creation or redemption. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depositary receipt. |
| SLRE | LendingReallocation | Internal reallocation of a holding on loan from one safekeeping account to another. |
| INSP | MoveOfStock | Relates to a movement of shares into or out of a pooled account. |
| SBBK | SellBuyBack | Relates to a sell buy back transaction. |
| REDI | Withdrawal | Relates to the withdrawal of specified amounts from specified subaccounts. |
| REBL | Rebalancing | Relates to a rebalanced transaction. |

## 82.2.2.148 SecuritiesTransactionType27Code

*Definition:* Specifies underlying information regarding the type of settlement transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BSBK | BuySellBack | Relates to a buy sell back transaction. |
| BYIY | BuyIn | Relates to a buy-in by the market following a delivery transaction failure. |
| CNCB | CentralBankCollateralOperation | Relates to a collateral delivery/receipt to a national central bank for central bank credit operations. |
| COLI | CollateralIn | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | CollateralOut | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |

| CodeName | Name | Definition |
|---|---|---|
| CONV | DepositoryReceiptConversion | Relates to a depository receipt conversion. |
| FCTA | FactorUpdate | Relates to a factor update. |
| INSP | MoveOfStock | Relates to a movement of shares into or out of a pooled account. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depositary receipt. |
| MKDW | MarkDown | Relates to the decrease of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| MKUP | MarkUp | Relates to the increase of positions held by an International Central Securities Depository (ICSD) at the common depository due to custody operations (repurchase, pre-release, proceeds of corporate event realigned). |
| NETT | Netting | Relates to the netting of settlement instructions. |
| NSYN | NonSyndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes) under a program and without syndication arrangement. |
| OWNE | ExternalAccountTransfer | Relates to an account transfer involving more than one instructing party (message sender) and/or account servicer (messages receiver). |
| OWNI | InternalAccountTransfer | Relates to an account transfer involving one instructing party (message sender) at one account servicer (messages receiver). |
| PAIR | PairOff | Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions. |
| PLAC | Placement | Relates to the placement/new issue of a financial instrument. |
| PORT | PortfolioMove | Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer, hence the need to identify this type of transfer as such. |
| REAL | Realignment | Relates to a realignment of positions. |
| REDI | Withdrawal | Relates to the withdrawal of specified amounts from specified subaccounts. |
| REDM | Redemption | Relates to a redemption of funds (funds industry only). |

| CodeName | Name | Definition |
|---|---|---|
| RELE | DepositoryReceiptReleaseCancellation | Relates to a release (into/from local) of depository receipt operation. |
| REPU | Repo | Relates to a repurchase agreement transaction. |
| RODE | ReturnDeliveryWithoutMatching | Relates to the return of financial instruments resulting from a rejected delivery without a matching operation. |
| RVPO | ReverseRepurchaseAgreement | Relates to a reverse repurchase agreement transaction. |
| SBBK | SellBuyBack | Relates to a sell buy back transaction. |
| SBRE | BorrowingReallocation | Internal reallocation of a borrowed holding from one safekeeping account to another. |
| SECB | SecuritiesBorrowing | Relates to a securities borrowing operation. |
| SECL | SecuritiesLending | Relates to a securities lending operation. |
| SLRE | LendingReallocation | Internal reallocation of a holding on loan from one safekeeping account to another. |
| SUBS | Subscription | Relates to a subscription to funds (funds industry only). |
| SYND | SyndicateUnderwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a lead manager. |
| TBAC | TBAClosing | Relates to a To Be Announced (TBA) closing trade. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | TripartyRepo | Relates to a triparty repurchase agreement. |
| TRVO | TripartyReverseRepo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |
| CLAI | MarketClaim | Relates to a market claim. |
| CORP | CorporateAction | Relates to a corporate action. |
| AUTO | AutoCollateralisation | Relates to an auto-collateralisation movement. |
| SWIF | SwitchFrom | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | SwitchTo | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| ETFT | ExchangeTradedFunds | Relates to an ETF creation or redemption. |

| CodeName | Name | Definition |
|---|---|---|
| REBL | Rebalancing | Relates to a rebalanced transaction. |
| TRIN | TransferIn | Transaction is an incoming credit to an account on the shareholders register, and is not linked to a shift in investment (subscription or switch), but to account management. |
| TOUT | TransferOut | Transaction is a debit to an account on the shareholders register, and is not linked to a shift in investment (redemption or switch), but to account management. |

### 82.2.2.149 SecuritiesTransactionType5Code

*Definition:* Specifies underlying information regarding the type of transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| TRAD | Trade | Relates to the settlement of a trade. |

### 82.2.2.150 SecurityStatus2Code

*Definition:* Specifies the status of the security.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ACTV | Active | The status is active. |
| INAC | Inactive | The status is inactive. |
| SUSP | Suspended | The status is suspended. |

### 82.2.2.151 SettlementDate4Code

*Definition:* Specifies the date of settlement, in coded form.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| WISS | WhenIssued | Settlement is to be done when the security is issued. |

### 82.2.2.152 SettlementQueryType1Code

*Definition:* Specifies the type of settlement instruction query to be executed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| INST | Instruction | Queries settlement instructions based on criteria excluding statuses. |
| STTS | Status | Queries settlement instructions based on criteria that includes statuses. |

| CodeName | Name | Definition |
|---|---|---|
| STPD | StatusPeriod | Queries settlement instructions based on criteria that includes statuses during a period. |

## 82.2.2.153 SettlementSystemMethod1Code

*Definition:* Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| NSET | Default | Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/ method, then this standing instruction is to be ignored. |
| YSET | Alternative | Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/ method, then this standing instruction is to be ignored. |

## 82.2.2.154 SettlementTransactionCondition12Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AcceptAfterRegularSettlementDeadline | Settlement is on a bilaterally accepted transaction that is to be accepted beyond the regular settlement deadline. |
| ASGN | Assignement | Transfer of ownership of the asset to another party during the closing of an option. |
| BUTC | BuytoCover | Transaction is a buy to cover. |
| CLEN | Clean | Tax-exempt financial instruments are to be settled. |
| DLWM | DeliveryWithoutMatching | Matching receipt instruction not required (only for concerned international or national central securities depositories). |
| DIRT | Dirty | Taxable financial instruments are to be settled. |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| EXER | Exercised | Settlement transaction relates to options, futures or derivatives that are exercised. |
| EXPI | Expired | Settlement transaction relates to options, futures or derivatives that have expired. |

| CodeName | Name | Definition |
|---|---|---|
| FRCL | FreeCleanSettlement | Delivery will be made free of payment but a clean payment order will be sent. |
| KNOC | KnockedOut | Settlement transaction relates to options, futures or derivatives that are expired worthless. |
| NOMC | NoAutomaticMarketClaim | No market claim should be automatically generated. |
| NACT | NotAccountingRelated | Security transaction is not for accounting. |
| PENS | PendingSale | Position to cover the pending sale will be available by contractual settlement date (accounting information). |
| PHYS | Physical | Securities are to be physically settled. |
| RHYP | Rehypothecation | Collateral position is available for other purposes (for example, onwards delivery). |
| RPTO | Reporting | Relates to a transaction that is for reporting purposes only. |
| RESI | Residual | Relates to transaction on a security that is not eligible at the Central Security Depository (CSD) but for which the payment will be enacted by the central securities depository. |
| SHOR | ShortSell | Account is used for short sale orders. |
| SPDL | SpecialDelivery | Settlement transactions to be settled with special delivery. |
| SPST | SplitSettlement | Money and financial instruments settle in different locations. |
| TRAN | Transformation | Transaction resulting from a transformation. |
| TRIP | TripartySegregation | Securities are not be delivered but segregated following triparty collateral transaction. |
| UNEX | Unexposed | Delivery cannot be performed until money is received. |
| INTS | InternalisedSettlement | The instruction was settled by the settlement internaliser/account servicer (eg custodian) in its own books and not through a securities settlement system (e.g. CSD system). |
| BPSS | PartialSuccessfulBuyIn | Identification of settlement instructions created as a result of a partial successful buy-in. |

## 82.2.2.155 SettlementTransactionCondition5Code

*Definition:* Specifies the conditions under which the order/trade is to be settled.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PART | PartialAllowed | Partial settlement is allowed. |
| NPAR | PartialNotAllowed | Partial settlement is not allowed. |
| PARC | PartialSettlementCashThresholdAllowed | Partial settlement is allowed but must satisfy a cash value minimum (value defined in static data). |
| PARQ | PartialSettlementQuantityThresholdAllowed | Partial settlement is allowed but must satisfy a minimum quantity of securities (quantity defined in static data). |

### 82.2.2.156 SettlementType1Code

*Definition:* Indicates how an option trade is settled.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PRIN | Principal | Option trade is settled as principal. |
| NETO | NettedOff | Option trade is netted off against another trade. |

### 82.2.2.157 SettlementUnitType1Code

*Definition:* Type of settlement foreseen for the security.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FAMT | FaceAmount | Represent the face amount, for example the principal of a debt instrument. |
| UNIT | Unit | Represent the unit as a number, for example a number of shares. |

### 82.2.2.158 SettleStyle1Code

*Definition:* Specifies when the option contract settles.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SETC | SettleOnClose | Settlement is only allowed on the closing of the future contract. |
| SETO | SettleOnOpen | Settlement is only allowed on the opening of the future contract. |

### 82.2.2.159 SettlingCapacity2Code

*Definition:* Specifies the role of the party in the settlement of the transaction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SAGE | SettlingAgent | Settlement party is trading and settling transactions in financial instruments on behalf of its client(s). |
| CUST | SettlingCustodian | Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties. |
| SPRI | SettlingPrincipal | Settlement party is settling its own trades. |
| RISP | SettlingRisklessPrincipal | Party settles trades that were simultaneously offset. |

### 82.2.2.160 ShortLong1Code

*Definition:* Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SHOR | Short | Position is short, that is, the balance is negative. |
| LONG | Long | Position is long, that is, the balance is positive. |

### 82.2.2.161 Standardisation1Code

*Definition:* Specifies whether the terms of the security (underlying instruments, expiration date, contract size) are defined according to the exchange specifications or whether they can be user defined.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| FLEX | Flexible | Derivatives defined according to exchange specifications, but certain characteristics can be user defined. |
| NSTA | NonStandardised | Custom-made instrument between two parties. Underlying<br><br>instruments, expiration date and contract size of the derivatives are not standardised. |
| STAN | Standardised | The underlying instruments, expiration date and contract size of the derivatives are standardised. |

### 82.2.2.162 StatementUpdateType1Code

*Definition:* Specifies the nature of a statement update, for example, it is a complete statement.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| COMP | Complete | Statement is complete. |

| CodeName | Name | Definition |
|---|---|---|
| DELT | Delta | Statement contains changes only. |

### 82.2.2.163 Status10Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |
| REJT | Rejected | Instruction has been rejected. |
| PART | PartiallyCompleted | Processing has been partially completed. |

### 82.2.2.164 Status6Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| REJT | Rejected | Instruction has been rejected. |
| COMP | Completed | Processing has been completed. |
| QUED | Queued | Instruction is queued. |

### 82.2.2.165 SystemSecuritiesAccountType1Code

*Definition:* Lists the type of the securities account specific for a system.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CSDP | CSDParticipantAccount | Account owned by a CSD Participant<br><br>. |
| CSDM | CSDMirrorAccount | Account operated by CSD for mirroring positions<br><br>. |
| ICSA | InterCSDAccount | Account operated by CSD for settlement of securities legs for instructions involving internal CSD s. |
| TOFF | TechnicalOffsetAccount | Account operated by CSDs in a direct holding market context. |
| CSDO | CSDOmnibusAccount | Account operated by CSD in cross-CSD settlement context. |
| ISSA | IssuanceAccount | Account reflecting the holdings of the participants of the issuer CSD for a given financial instrument. |

## 82.2.2.166 TaxLiability1Code

*Definition:* Specifies the tax role capacity of the instructing party.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PRIN | TaxPrincipal | Settlement party is acting as a principal for tax liability. |
| AGEN | TaxAgent | Settlement party is acting as an agent for tax liability. |

## 82.2.2.167 TEFRARules1Code

*Definition:* Indicates the Tax Equity and Fiscal Responsibility Act (TEFRA) rule levied by the IRS under which the security is issued.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| RULC | C | Indicates that the security is issued under the TEFRA rule C. |
| RULD | D | Indicates that the security is issued under the TEFRA rule D. |

## 82.2.2.168 TimeUnit1Code

*Definition:* Unit of time associated with the contract.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| DAYC | CalendarDay | Time unit is calendar day. |
| HOUR | Hour | Time unit is hour. |
| MINU | Minute | Time unit is minute. |
| MNTH | Month | Time unit is month. |
| SECO | Second | Time unit is second. |
| WEEK | Week | Time unit is week. |
| YEAR | Year | Time unit is year. |

## 82.2.2.169 TradeTransactionCondition1Code

*Definition:* Indicates the conditions under which the order/trade is to be/was executed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CBNS | CumBonus | Indicates whether the trade is executed cum bonus. |
| XBNS | ExBonus | Indicates whether the trade is executed ex bonus. |

| CodeName | Name | Definition |
|---|---|---|
| CCPN | CumCoupon | Indicates whether the trade is executed cum coupon. |
| XCPN | ExCoupon | Indicates whether the trade is executed ex coupon. |
| CDIV | CumDividend | Indicates whether the trade is executed cum dividend. |
| XDIV | ExDividend | Indicates whether the trade is executed ex dividend. |
| CRTS | CumRights | Indicates whether the trade is executed cum rights. |
| XRTS | ExRights | Indicates whether the trade is executed ex rights. |
| CWAR | CumWarrant | Indicates whether the trade is executed cum warrant. |
| XWAR | ExWarrant | Indicates whether the trade is executed ex warrant. |
| SPCU | SpecialCumDividend | Indicates whether the trade is executed with a special cum<br><br>dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | SpecialExDividend | Indicates whether the trade is executed with a special ex<br><br>dividend, that is, selling before the ex date without the coupon. |
| DUEB | BrokerDueBill | Indicates that the trade is executed cum-dividend or cum-coupon and a due bill is required.<br><br>A due bill is a contractual agreement to pay the dividend along with the delivery of<br><br>the financial instrument. |
| SSTI | SoldShort | Indicates whether the trade is sold short. When the seller does not have the<br><br>financial instrument, the delivery is effected by borrowing the financial instrument by or<br><br>for the account of the seller. |
| DIRT | Dirty | Indicates that the trade is executed dirty, ie government tax must be paid on the accrued interest on the bond. |
| CLEN | Clean | Indicates that the trade is executed clean, ie government tax must not be paid on the accrued interest on the bond. |
| BLKO | Block | Indicates whether the trade is a block trade or not, ie, whether allocation instruction will follow or not. |

| CodeName | Name | Definition |
|---|---|---|
| GTDL | GuaranteedDelivery | Indicates whether the delivery of the financial instrument on settlement date<br><br>is guaranteed. |
| FRAC | Fractions | Indicates whether fractional parts are allowed. |
| CRST | CrossTrade | Indicates that cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange. |
| NCRS | NoCrossTrade | Indicates that cross trades, whereby buy and sell orders are offset without recording the trade on the exchange, are not allowed. |
| DORD | DirectOrder | Indicates that the order is to be executed by a trading party other than the trading party to which the<br><br>order is sent. In this case, the instructing party has traded with another broker which will<br><br>subsequently send an advice of execution to the executing party who received the order<br><br>and which is acting as clearing broker. |
| DIOR | DirectedOrder | Indicates that the order must be executed with a specific trading party. |
| WARE | WarehouseTrade | Warehouse Trade. |
| DNIN | NotIncrease | A limit order to buy or a stop order to sell or a stop limit order which is not to be increased in shares on the ex-dividend date as a result of a stock dividend or distribution. |
| DNRE | NotReduce | A limit order to buy or a stop order to sell, or a stop-limit order to sell which is not to be reduced in price by the amount of an ordinary cash dividend. Only applies to ordinary stock dividends; it should be reduced for other distributions. e.g. when a stock goes 'ex' stock dividend or rights. |
| FORW | ForwardPriceTrade | Indicates that the order is based on a forward price. |
| HIST | HistoricPriceTrade | Indicates that the order is based on a historic price. |
| BCRO | ResultOption | Result of option when set. (UK specific). |
| BCRP | ResultRepo | Result of repo when set (UK specific). |
| BCPD | DeliverCountryIncorporation | Place of delivery, in country of incorporation when unset (UK specific). |
| BCFD | DeliveryForm | Form of delivery, not for foreign registration when unset (UK specific). |

| CodeName | Name | Definition |
|---|---|---|
| BCBL | BoardLot | Board lots, not set for odd lots (UK specific). |
| BCBN | BadName | Bad names, not set for good names (UK specific). |
| BTEX | BestExecution | Trade to be executed done at best execution. |
| CALL | Call | Trade to be executed following the exercise of a call option on the security. |
| CLBR | ClosureBeforeRollOver | Trade to be executed for closure of a previous position before the rollover of a position (Deferred Settlement Service). |
| MONT | Monthly | Trade to be executed for month-end settlement (Deferred Settlement Service). |
| NBFR | NewTradeFollowingRollover | Trade to be executed for a new trade position on the next month following the roll-over of a position (Deferred Settlement Service). |
| TRFR | TradeFollowingRollover | Trade to be executed on the next month following the roll-over of positions. |
| PUTT | Putt | Trade to be executed following the exercise of a put option on the security. |
| SPCC | SpecialCumCoupon | Indicates whether the trade is executed with a special cum coupon. |
| SECN | SpecialExCoupon | Indicates whether the trade is executed with a special ex coupon. |
| SEBN | SpecialExBonus | Indicates whether the trade is executed special ex bonus. |
| SCBN | SpecialCumBonus | Indicates whether the trade is executed special cum bonus. |
| SCRT | SpecialCumRights | Indicates whether the trade is executed special cum rights. |
| SERT | SpecialExRights | Indicates whether the trade is executed special ex rights. |
| SCCR | SpecialCumCapitalRepayments | Indicates whether the trade is executed special cum capital repayments. |
| SECR | SpecialExCapitalRepayments | Indicates whether the trade is executed special ex capital repayments. |
| CAST | CashSettlement | Indicates whether the trade is executed with a cash settlement. |
| SPPR | SpecialPrice | Indicates whether the trade is executed with a special price. |

## 82.2.2.170 TradeTransactionCondition2Code

*Definition:* Specifies the conditions under which the order/trade is to be executed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| SPCC | SpecialCumCoupon | Indicates whether the trade is executed with a special cum coupon. |
| SECN | SpecialExCoupon | Indicates whether the trade is executed with a special ex coupon. |
| SEBN | SpecialExBonus | Indicates whether the trade is executed special ex bonus. |
| SCBN | SpecialCumBonus | Indicates whether the trade is executed special cum bonus. |
| SCRT | SpecialCumRights | Indicates whether the trade is executed special cum rights. |
| SERT | SpecialExRights | Indicates whether the trade is executed special ex rights. |
| SCCR | SpecialCumCapitalRepayments | Indicates whether the trade is executed special cum capital repayments. |
| SECR | SpecialExCapitalRepayments | Indicates whether the trade is executed special ex capital repayments. |
| CAST | CashSettlement | Indicates whether the trade is executed with a cash settlement. |
| SPPR | SpecialPrice | Indicates whether the trade is executed with a special price. |
| SPCU | SpecialCumDividend | Indicates whether the trade is executed with a special cum<br><br>dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | SpecialExDividend | Indicates whether the trade is executed with a special ex<br><br>dividend, that is, selling before the ex date without the coupon. |
| GTDL | GuaranteedDelivery | Indicates whether the delivery of the financial instrument on settlement date<br><br>is guaranteed. |

## 82.2.2.171 TradeTransactionCondition4Code

*Definition:* Specifies the conditions under which the order/trade is to be/was executed.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CBNS | CumBonus | Indicates whether the trade is executed cum bonus. |
| XBNS | ExBonus | Indicates whether the trade is executed ex bonus. |
| CCPN | CumCoupon | Indicates whether the trade is executed cum coupon. |
| XCPN | ExCoupon | Indicates whether the trade is executed ex coupon. |

| CodeName | Name | Definition |
|---|---|---|
| CDIV | CumDividend | Indicates whether the trade is executed cum dividend. |
| XDIV | ExDividend | Indicates whether the trade is executed ex dividend. |
| CRTS | CumRights | Indicates whether the trade is executed cum rights. |
| XRTS | ExRights | Indicates whether the trade is executed ex rights. |
| CWAR | CumWarrant | Indicates whether the trade is executed cum warrant. |
| XWAR | ExWarrant | Indicates whether the trade is executed ex warrant. |
| SPCU | SpecialCumDividend | Indicates whether the trade is executed with a special cum<br><br>dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | SpecialExDividend | Indicates whether the trade is executed with a special ex<br><br>dividend, that is, selling before the ex date without the coupon. |
| GTDL | GuaranteedDelivery | Indicates whether the delivery of the financial instrument on settlement date<br><br>is guaranteed. |
| BCRO | ResultOption | Result of option when set. (UK specific). |
| BCRP | ResultRepo | Result of repo when set (UK specific). |
| BCFD | DeliveryForm | Form of delivery, not for foreign registration when unset (UK specific). |
| BCBL | BoardLot | Board lots, not set for odd lots (UK specific). |
| BCBN | BadName | Bad names, not set for good names (UK specific). |
| MAPR | MarketPrice | Trade was executed at market price. |
| NEGO | NegotiatedTrade | Trade for which the price is not the one quoted but an improved one, that is, the negotiated price. |
| NMPR | NonMarketPrice | Trade was executed outside of normal market conditions, for example, in the case of an iceberg order. |
| BCPD | DeliverCountryIncorporation | Place of delivery, in country of incorporation when unset (UK specific). |

## 82.2.2.172 TransactionActivity1Code

*Definition:* Specifies the type of activity to which this transaction relates.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BOLE | BorrowingLendingActivity | Transaction relates to lending/borrowing. |
| CLAI | MarketClaim | Transaction relates to a market claim following a corporate action. |
| COLL | CollateralActivity | Transaction relates to collateral. |
| CORP | CorporateActionActivity | Transaction relates to corporate action. |
| SETT | SettlementandClearingActivity | Transaction relates to settlement and clearing. |

## 82.2.2.173 TransactionProcessingStatus3Code

*Definition:* Provides the processing status of a transaction (at account servicer level).

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| CAND | Cancelled | Instruction has been cancelled. |
| PACK | AcknowledgedAccepted | Instruction has been acknowledged/ accepted for further processing by the account servicer. |
| REJT | Rejected | Instruction has been rejected for further processing. |
| REPR | InRepair | Instruction is accepted but in repair. |

## 82.2.2.174 TransactionProcessingStatus4Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| PACK | AcknowledgedAccepted | Instruction has been acknowledged/ accepted for further processing by the account servicer. |
| PPRC | PendingProcessing | Processing of the instruction is pending. |
| REJT | Rejected | Instruction has been rejected for further processing. |
| REPR | InRepair | Instruction is accepted but in repair. |
| CAND | Cancelled | Instruction has been cancelled. |
| CANP | PendingCancellation | Cancellation request from yourself for this instruction is pending waiting for further processing. |
| CPRC | CancellationRequested | Cancellation request from the counterparty is awaiting for your cancellation request or your consent. |
| MPRC | ModificationRequested | Modification request from the counterparty is awaiting for your modification request or your consent. |

## 82.2.2.175 TypeOfIdentification1Code

*Definition:* Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ARNU | AlienRegistrationNumber | Number assigned by a government agency to identify foreign nationals. |
| CCPT | PassportNumber | Number assigned by a passport authority. |
| CHTY | TaxExemptIdentificationNumber | Number assigned to a tax exempt entity. |
| CORP | CorporateIdentification | Number assigned to a corporate entity. |
| DRLC | DriverLicenseNumber | Number assigned to a driver's license. |
| FIIN | ForeignInvestmentIdentityNumber | Number assigned to a foreign investor (other than the alien number). |
| TXID | TaxIdentificationNumber | Number assigned by a tax authority to an entity. |

## 82.2.2.176 TypeOfPrice11Code

*Definition:* Specifies the type of price and information about the price.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BIDE | Bid | Price is the calculated bid price of a dual-priced fund (offer-bid prices), that is, the selling price of the units for the investor. |
| OFFR | Offer | Price is the calculated offer price of a dual-priced investment fund (offer-bid prices), that is, the buying price of the units for an investor. |
| NAVL | NetAssetValue | Price is the net asset value per unit that is used either as a transacting price for a single-priced investment fund class, or as a notional price for the calculation of other prices. |
| CREA | Creation | Price is the calculated creation price of a dual-priced investment fund (creation-cancellation prices) and the highest possible buying price of the units before the initial charge. The actual buying or offer price, which includes charges, will be higher. |
| CANC | Cancellation | Price is the calculated cancellation price of a dual-priced investment fund (creation-cancellation price), and the lowest possible valuation of the units on any one-day. The actual selling or bid price is usually higher. |

| CodeName | Name | Definition |
|---|---|---|
| INTE | Interim | Price is the non-official interim price given to an investor before the executed price. |
| SWNG | Swing | Price is the calculated net asset value price of a single-priced investment fund. The price is adjusted to take into account the dealing costs due to individual large deals, or due to a significant imbalance in volumes of subscriptions vs redemptions, as an alternative to dilution levy. |
| MIDD | Mid | Price is the average price between the bid and offer prices. |
| RINV | Reinvestment | Price is the price used when reinvesting units after distribution. |
| SWIC | Switch | Price is the price used when transferring units between products. |
| MRKT | Market | Price is the current market price. |
| INDC | Indicative | Price is the estimated indicative price. |

## 82.2.2.177 TypeOfPrice14Code

*Definition:* Specifies the type of transaction price.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |

## 82.2.2.178 TypeOfPrice1Code

*Definition:* Specifies the type of price and information about the price.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AVER | Average | Price is an average execution price. |
| AVOV | AverageOverride | Price is an override of the average price. |
| COMB | Combined | Price is composed of the combined expenses (used in the UK market). |
| GREX | GrossOfAll | Price is a gross execution price. The price is an all inclusive price, ie, including all charges, fees, and taxes. |
| LIMI | Limit | Price is the limit price of a limit order, eg, a customer might put in a limit order to sell financial instruments at 67 or to buy at 60. |
| NET2 | Net | Price is a net price, ie, net only of local broker's commission, local fees and local taxes. |
| NDIS | NetDisclosed | Price is net to the disclosed client. |

| CodeName | Name | Definition |
|---|---|---|
| NET1 | NetOfAll | Price is a net price, ie, net of all charges, fees and taxes. |
| NUND | NetUndisclosed | Price is net to the client undisclosed (used in the UK market). |
| NOGR | NotionalGross | Price is notional gross (used in the UK market). |
| PARV | ParValue | Price is equal to the nominal or face value of the instrument. |
| RDAV | RoundedAverage | Price is a rounded average price. |
| STOP | Stop | Price is a stop price used in an order to buy. The order becomes a market order when the financial instrument trades at or above the stop price after the order is submitted. In an order to sell the order becomes a market order when the financial instrument trades at or below the stop price. |

## 82.2.2.179 UnitOfMeasure9Code

*Definition:* Identifies the unit of measure by means of a code. The code is taken from UN/ECE Recommendation 20.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| BAGG | Bag | Code for a bag. |
| BALE | Bale | Code for a bale. |
| BOTL | Bottle | Code for a bottle. |
| BOXX | Box | Code for a box. |
| CRTN | Carton | Code for a carton. |
| CELI | Centilitre | Unit of volume that is equal to one hundredth of a litre. |
| CMET | Centimetre | Unit of measure that is equal to one hundredth of a metre. |
| CNTR | Container | Code for a container. |
| CRAT | Crate | Code for a crate. |
| CBIN | CubicInch | Measure of a volume, one inch by one inch by one inch. |
| CBME | CubicMeters | Unit of volume that is equal to one meter in length, breadth and height or also equal to 1000 liters. |
| CBML | CubicMillimetre | Unit of volume that is equal to one thousandth of a litre. |
| PIEC | Piece | Standard length of cloth, wallpaper, as an item for sale or amount of a substance. |
| FOOT | Foot | Unit of length equal to 1/3 yard. |

| CodeName | Name | Definition |
|---|---|---|
| GBFO | GBFuildOunce | Unit of volume equal to 2, 841 306 centilitre. |
| GBGA | GBGallon | Unit of volume that is equal to 8 pints. |
| GBPI | GBPint | Unit of volume that is equal to 568 cubic centimetres. |
| GBQA | GBQuart | Unit of volume that is equal to 2 pints. |
| GBTN | GBTon | Measure of weight, in Britain 2240 lb (long ton). |
| GRAM | Gram | Unit of measure that is equal to a 1, 000th of a kilo. |
| INCH | Inch | Measure of length equal to 2.54 cm. |
| KILO | Kilogram | Basic unit of mass in the SI system, 1000 grams. |
| KMET | Kilometre | Unit of measure that is equal to 1, 000 meters. |
| LITR | Litre | Unit of volume that is equal to a thousand cubic centimetres. |
| METR | Metre | Unit of length in the metric system, equal to 39.37 inches. |
| TONE | MetricTons | Unit of mass equal to 1000 kilograms; equivalent to approximately 2,204.6 pounds, 1.102 short tons (US) or 0.984 long tons (imperial). |
| MILE | Mile | Unit of length equal to 1, 760 yards. |
| MMET | Millimetre | Unit of measure that is a thousandth of one metre. |
| MILI | MilliLitre | Unit of volume that is equal to one thousandth of a litre. |
| PUND | Pound | Unit of weight equal to 0.454 kilograms. |
| USOU | USOunce | Unit of weight equal to a sixteenth of a pound. |
| SCMT | SquareCentimetre | Measure of a surface, one centimetre by one centimetre. |
| SQFO | SquareFoot | Measure of a surface, one foot by one foot. |
| SQIN | SquareInch | Measure of a surface, one inch by one inch. |
| SQKI | SquareKilometre | Measure of a surface, one kilometre by one kilometre. |
| SMET | SquareMetre | Measure of a surface, one metre by one metre. |
| SQMI | SquareMile | Measure of a surface, one mile by one mile. |
| SMIL | SquareMillimetre | Measure of a surface, one millimetre by one millimetre. |

| CodeName | Name | Definition |
|---|---|---|
| SQYA | SquareYard | Measure of a surface, one yard by one yard. |
| USBA | USBarrel | Unit of volume equal to 158, 9873 litre. |
| USFO | USFluidOunce | Unit of volume equal to 2, 957353 centilitre. |
| USGA | USGallon | Unit of volume that is equal to 8 pints. |
| USPI | USPint | Unit of volume that is equal to 473 cubic centimetres. |
| USQA | USQuart | Unit of volume that is equal to 2 pints. |
| USTN | USTon | Measure of weight, in the US 2000 lb (short ton). |
| YARD | Yard | Unit of length equal to 3 feet or 0.9144 metre. |
| GBOU | GBOunce | Unit of weight equal to a sixteenth of a pound. |
| ACRE | Acre | Unit of measure equal to 4, 840 square yards. |
| ARES | Are | Unit of measure equal to a 100 square meters. |
| HECT | Hectare | Unit of measure that is equal to 10, 000 square meters. |

## 82.2.2.180 UnmatchedReason11Code

*Definition:* Specifies the reason the transaction, transfer or settlement instruction is unmatched.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| ADEA | AccountServicerDeadlineMissed | Received after the account servicer's deadline. Processed on best effort basis. |
| ACRU | AccruedInterestAmount1 | Accrued interest amount does not match. |
| IIND | CommonReference | Common reference does not match. |
| CPCA | CounterpartyCancelled | Counterparty cancelled their instruction. |
| CLAT | CounterpartyTooLateForMatching | Counterparty's instruction was too late for matching. |
| NCRR | CurrencySettlementAmount | Settlement amount currency does not match. |
| DDEA | DealPrice | Deal price does not match. |
| DMCT | AutomaticGeneration | Disagreement on automatic generation of market claim or transformation. |
| DCMX | CumEx | Disagreement if trade was executed cum or ex. |

| CodeName | Name | Definition |
|---|---|---|
| DSEC | FinancialInstrument | Financial instrument identification does not match, for example, ISIN, financial instrument attributes differs. |
| DQUA | FinancialInstrumentQuantity | Quantity of financial instruments does not match. |
| INVE | InvestorParty | Investor party does not match. |
| LEOG | LetterOfGuarantee | Counterparty is for settlement through letter of guarantee, your instruction is not, or vice versa. |
| LATE | MarketDeadlineMissed | Your instruction was too late for matching. |
| MIME | MissingMarketSide | Missing market execution details. |
| CMIS | NoMatch | A matching instruction from your counterparty could not be found. |
| NMAS | NoMatchingStarted | Matching process has not yet started. |
| DTRA | NotRecognised | Counterparty has been contacted or contacted us, and does not recognise the transaction. |
| OTHR | Other | Proprietary unmatched reason code described in a narrative field. |
| FRAP | PaymentCode | Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa. |
| PHYS | PhysicalSettlement | Counterparty's instruction is physical settlement, your instruction is not, or vice versa. |
| PLIS | PlaceOfListing | Place of listing does not match. |
| INPS | PlaceOfSafekeeping | Place of safekeeping information does not allow matching to take place. |
| PLCE | PlaceOfTrade | Place of trade does not match. |
| PODU | PossibleDuplicate | Instruction has not been matched. It is a possible duplicate instruction. |
| DEPT | ReceivingDeliveringDepository | Depository does not match. |
| ICAG | ReceivingDeliveringParty1 | Participant of delivering or receiving depository does not match. |
| ICUS | ReceivingDeliveringParty2 | Client of delivering or receiving party 1 does not match. |
| IEXE | ReceivingDeliveringParty3 | Client of delivering or receiving party 2 does not match. |
| REGD | RegistrationDetails | Registration details linked to the transaction are incorrect. |
| RTGS | RTGSSystem | Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa. |
| SAFE | SafekeepingAccount | Safekeeping account used as matching criteria on the market concerned does |

| CodeName | Name | Definition |
|---|---|---|
| | | not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/ delivering agent's account at the CSD. |
| DMON | SettlementAmount | Settlement amount does not match. |
| DDAT | SettlementDate | Settlement date/time does not match. |
| SETS | SettlementSystemMethod | Settlement system/method does not match (for example, instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/method B). |
| SETR | SettlementTransaction | Settlement transaction type does not match (relates to the settlement transaction type codes available for field: 22F:: SETR.). |
| TXST | TaxStatus | Disagreement on the tax status of the financial instruments to be settled. |
| DTRD | TradeDate | Trade date does not match. |
| DELN | TransactionDirection | Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa. |
| UNBR | UnmatchedMarketSide | Market side trade is unmatched. |

### 82.2.2.181 WarrantStyle1Code

*Definition:* Defines how an option can be exercised.

*Type:* CodeSet

| CodeName | Name | Definition |
|---|---|---|
| AMER | American | Option can be exercised before or on expiry date. |
| EURO | European | Option that can be exercised on expiry date only. |
| BERM | Bermudan | Option that can be exercised on multiple discrete dates prior to, or on expiry date. |

## 82.2.3 Date

### 82.2.3.1 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

# 82.2.4 DateTime

## 82.2.4.1 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

# 82.2.5 IdentifierSet

## 82.2.5.1 AnyBICDec2014Identifier

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; AnyBICIdentifier

**Format**

| | |
|---|---|
| pattern | [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |

**Constraints**

- **AnyBIC**

  Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

## 82.2.5.2 BICFIDec2014Identifier

*Definition:* Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; BICIdentifier

**Format**

| | |
|---|---|
| pattern | [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1} |

**Constraints**

- **BICFI**

  Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### 82.2.5.3 CFIOct2015Identifier

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Note: this identifier also supports the updated versions of the standard, which were published in 2019 and 2021 (ISO 10962 :2019 and ISO 10962:2021) as there is no update in the pattern.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIIdentifier

**Format**

| | |
|---|---|
| pattern | [A-Z]{6,6} |

### 82.2.5.4 IBAN2007Identifier

*Definition:* The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

*Type:* IdentifierSet

*Identification scheme:* National Banking Association; International Bank Account Number (ISO 13616)

**Format**

| | |
|---|---|
| pattern | [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30} |

**Constraints**

- **IBAN**

  A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

### 82.2.5.5 ISIN2021Identifier

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

**Format**

| | |
|---|---|
| pattern | [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1} |

### 82.2.5.6 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} |

### 82.2.5.7 LEIIdentifier

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* Global LEI System; LEIIdentifier

**Format**

| | |
|---|---|
| pattern | [A-Z0-9]{18,18}[0-9]{2,2} |

### 82.2.5.8 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} |

### 82.2.5.9 UTIIdentifier

*Definition:* Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

*Type:* IdentifierSet

*Identification scheme:* Parties to a trade; UTIIdentier

**Format**

| | |
|---|---|
| pattern | [A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32} |

# 82.2.6 Indicator

## 82.2.6.1 PaymentDirectionIndicator

*Definition:* The direction of capital repayment for asset backed securities.

*Type:* Indicator

*Meaning When True:* Up

*Meaning When False:* Down

## 82.2.6.2 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

## 82.2.6.3 RequestedIndicator

*Definition:* Indicates if requested or not.

*Type:* Indicator

*Meaning When True:* Requested

*Meaning When False:* Not Requested

## 82.2.6.4 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

## 82.2.6.5 YesNoIndicator

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

# 82.2.7 Quantity

## 82.2.7.1 DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6.

*Type:* Quantity

**Format**

| | |
|---|---|
| totalDigits | 18 |
| fractionDigits | 17 |

## 82.2.7.2 Max3Number

*Definition:* Number (max 999) of objects represented as an integer.

*Type:* Quantity

**Format**

| | |
|---|---|
| totalDigits | 3 |
| fractionDigits | 0 |

**Constraints**

- **NumberRule**

  If Number is negative, then Sign must be present.

## 82.2.7.3 Number

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

**Format**

| | |
|---|---|
| totalDigits | 18 |
| fractionDigits | 0 |

# 82.2.8 Rate

## 82.2.8.1 BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

*Type:* Rate

**Format**

| | |
|---|---|
| totalDigits | 11 |
| fractionDigits | 10 |
| baseValue | 1.0 |

### 82.2.8.2 PercentageRate

*Definition:* Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

*Type:* Rate

**Format**

| | |
|---|---|
| totalDigits | 11 |
| fractionDigits | 10 |
| baseValue | 100.0 |

## 82.2.9 Text

### 82.2.9.1 Exact3NumericText

*Definition:* Specifies a numeric string with an exact length of 3 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{3} |

### 82.2.9.2 Exact4AlphaNumericText

*Definition:* Specifies an alphanumeric string with a length of 4 characters.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [a-zA-Z0-9]{4} |

### 82.2.9.3 Exact4NumericText

*Definition:* Specifies a numeric string with an exact length of 4 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{4} |

### 82.2.9.4 Exact5NumericText

*Definition:* Specifies a numeric string with an exact length of 5 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{5} |

### 82.2.9.5 ISO20022MessageIdentificationText

*Definition:* ISO 20022 Message identifier of an MX message.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [a-z]{4}\.[0-9]{3}\.[0-9]{3}\.[0-9]{2} |

### 82.2.9.6 Max128Text

*Definition:* Specifies a character string with a maximum length of 128 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 128 |

### 82.2.9.7 Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 140 |

### 82.2.9.8 Max15NumericText

*Definition:* Specifies a numeric string with a maximum length of 15 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{1,15} |

### 82.2.9.9 Max16Text

*Definition:* Specifies a character string with a maximum length of 16 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 16 |

### 82.2.9.10 Max2048Text

*Definition:* Specifies a character string with a maximum length of 2048 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 2048 |

### 82.2.9.11 Max20AlphaNumericText

*Definition:* Specifies an alphanumeric string with a maximum length of 20 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 20 |
| pattern | [a-zA-Z0-9]{1,20} |

### 82.2.9.12 Max210Text

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 210 |

### 82.2.9.13 Max256Text

*Definition:* Specifies a character string with a maximum length of 256 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 256 |

### 82.2.9.14 Max34Text

*Definition:* Specifies a character string with a maximum length of 34 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 34 |

### 82.2.9.15 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 350 |

### 82.2.9.16 Max35Text

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 35 |

### 82.2.9.17 Max3NumericText

*Definition:* Specifies a numeric string with a maximum length of 3 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{1,3} |

### 82.2.9.18 Max40Text

*Definition:* Specifies a character string with a maximum length of 40 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 40 |

### 82.2.9.19 Max4AlphaNumericText

*Definition:* Specifies an alphanumeric string with a maximum length of 4 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |
| pattern | [a-zA-Z0-9]{1,4} |

### 82.2.9.20 Max4Text

*Definition:* Specifies a character string with a maximum length of 4 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 4 |

### 82.2.9.21 Max500Text

*Definition:* Specifies a character string with a maximum length of 500 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 500 |

### 82.2.9.22 Max52Text

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 52 |

### 82.2.9.23 Max5NumericText

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

| | |
|---|---|
| pattern | [0-9]{1,5} |

### 82.2.9.24 Max70Text

*Definition:* Specifies a character string with a maximum length of 70characters.

*Type:* Text

**Format**

| | |
|---|---|
| minLength | 1 |
| maxLength | 70 |

### 82.2.9.25 PhoneNumber

*Definition:* The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

*Type:* Text

**Format**

| | |
|---|---|
| pattern | \+[0-9]{1,3}-[0-9()+\-]{1,30} |

## 82.2.10 YearMonth

### 82.2.10.1 ISOYearMonth

*Definition:* Month within a particular calendar year represented by YYYY-MM (ISO 8601).

*Type:* YearMonth