

ISO 20022

Post-Trade Foreign Exchange - Maintenance 2016 - 2017 and Supplement

Message Definition Report - Part 2

Approved by the Foreign Exchange SEG on 13 March 2017.

This document provides details of the Message Definitions for Post-Trade Foreign Exchange - Maintenance 2016 - 2017 and Supplement.

May 2017

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1 Message Set Overview

Introduction

This message set covers the post-trade processing in the foreign exchange trade domain together with cash management and administration messages to support the associated netting, payments processing and notification of system events. It also includes four new messages for the CLSNet service.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
admi.002.001.01 MessageRejectV01	The MessageReject message is sent by a central system to notify the rejection of a previously received message.
admi.004.001.02 SystemEventNotificationV02	The SystemEventNotification message is sent by a central system to notify the occurrence of an event in a central system.
admi.009.001.02 StaticDataRequestV02	The StaticDataRequest message is sent by a participant of a central system to the central system to request a static data report.
admi.010.001.02 StaticDataReportV02	The StaticDataReport message is sent by a central system to the participant to provide static data held in the system.
admi.011.001.01 SystemEventAcknowledgementV01	The SystemEventAcknowledgement message is sent by a participant of a central system to the central system to acknowledge the notification of an occurrence of an event in a central system.
admi.017.001.01 ProcessingRequestV01	The Processing Request message is sent by a participant to a central system to request the initiation of a system process supported by a central system.
camt.061.001.02 PayInCallV02	The PayInCall message is sent by a central settlement system to request additional funding from a settlement member impacted by a failure situation.
camt.062.001.03 PayInScheduleV03	The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.
camt.063.001.02 PayInEventAcknowledgementV02	The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.
camt.088.001.01 NetReportV01	The Net Report message is sent to a participant by a central system to provide details of the of the bi-lateral payment obligations, calculated by the central system per currency.
fxtr.008.001.06 ForeignExchangeTradeStatusNotificationV06	The ForeignExchangeTradeStatusNotification message is sent by a central system to the participant

MessageDefinition	Definition
	to notify the current status of a foreign exchange trade in the system.
fxtr.013.001.03 ForeignExchangeTradeWithdrawalNotificationV03	The ForeignExchangeTradeWithdrawalNotification message is sent by a central system to notify the withdrawal of a foreign exchange trade which was previously notified to the receiver as an alleged trade.
fxtr.014.001.04 ForeignExchangeTradeInstructionV04	The ForeignExchangeTradeInstruction message is sent by a participant to a central settlement system to notify the creation of the foreign exchange trade agreed by both trading parties.
fxtr.015.001.04 ForeignExchangeTradeInstructionAmendmentV04	The ForeignExchangeTradeInstructionAmendment message is sent by a participant to a central settlement system to notify the amendment of the foreign exchange trade previously confirmed by the sender.
fxtr.016.001.04 ForeignExchangeTradeInstructionCancellationV04	The ForeignExchangeTradeInstructionCancellation message is sent by a participant to a central settlement system to notify the cancellation of the foreign exchange trade previously confirmed by the sender.
fxtr.017.001.04 ForeignExchangeTradeStatusAndDetailsNotificationV04	The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.
fxtr.030.001.04 ForeignExchangeTradeBulkStatusNotificationV04	The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.
reda.060.001.01 NettingCutOffReferenceDataUpdateRequestV01	The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.
reda.061.001.01 NettingCutOffReferenceDataReportV01	The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

2 admi.002.001.01 MessageRejectV01

2.1 MessageDefinition Functionality

Scope

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

Usage

The message provides specific information about the rejection reason.

Outline

The MessageRejectV01 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. RelatedReference

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

B. Reason

General information about the reason of the message rejection.

2.2 Structure

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

2.3 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.3.1 RelatedReference <RltdRef>

Presence: [1..1]

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

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

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

2.3.1.1 Reference <Ref>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

2.3.2 Reason <Rsn>

Presence: [1..1]

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

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

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

2.3.2.1 RejectingPartyReason <RjctgPtyRsn>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

2.3.2.2 RejectionDateTime <RjctnDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 300

2.3.2.3 ErrorLocation <ErrLctn>

Presence: [0..1]

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

Datatype: "Max350Text" on page 305

2.3.2.4 ReasonDescription <RsnDesc>

Presence: [0..1]

Definition: Detailed description of the rejection reason.

Datatype: "Max350Text" on page 305

2.3.2.5 AdditionalData <AddtlData>

Presence: [0..1]

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

Datatype: "Max20000Text" on page 304

3 **admi.004.001.02**

SystemEventNotificationV02

3.1 **MessageDefinition Functionality**

Scope

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

Usage

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

Outline

The SystemEventNotificationV02 MessageDefinition is composed of 1 MessageBuildingBlocks:

A. EventInformation

Detailed information about a system event.

3.2 **Structure**

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

3.3 **Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.3.1 **EventInformation <EvtInf>**

Presence: [1..1]

Definition: Detailed information about a system event.

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

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

3.3.1.1 EventCode <EvtCd>

Presence: [1..1]

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

Datatype: "Max4AlphaNumericText" on page 306

3.3.1.2 EventParameter <EvtParam>

Presence: [0..*]

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

Datatype: "Max35Text" on page 305

3.3.1.3 EventDescription <EvtDesc>

Presence: [0..1]

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

Datatype: "Max1000Text" on page 303

3.3.1.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: "ISODatetime" on page 300

4 admi.009.001.02 StaticDataRequestV02

4.1 MessageDefinition Functionality

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

Outline

The StaticDataRequestV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. DataRequestDetails

Details of the request.

D. SupplementaryData

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

4.2 Structure

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

4.3 Constraints

C1 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

4.4.2 SettlementSessionIdentifier <SttlmSsnIdr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

4.4.3 DataRequestDetails <DataReqDtls>

Presence: [1..1]

Definition: Details of the request.

DataRequestDetails <DataReqDtls> contains the following elements (see "RequestDetails3" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		278
	Key <Key>	[0..1]	Text		278

4.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

5 admi.010.001.02 StaticDataReportV02

5.1 MessageDefinition Functionality

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

Outline

The StaticDataReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. ReportDetails

Report type and returned data.

D. SupplementaryData

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

5.2 Structure

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

5.3 Constraints

C1 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

5.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

5.4.3 ReportDetails <RptDtls>

Presence: [1..1]

Definition: Report type and returned data.

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

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

5.4.3.1 Type <Tp>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

5.4.3.2 RequestReference <ReqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

5.4.3.3 ReportKey <RptKey>

Presence: [1..*]

Definition: Report key and returned data.

ReportKey <RptKey> contains the following elements (see "RequestDetails4" on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		279
	ReportData <RptData>	[0..*]	±		279

5.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

6 admi.011.001.01 SystemEventAcknowledgementV01

6.1 MessageDefinition Functionality

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

Outline

The SystemEventAcknowledgementV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

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

B. OriginatorReference

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

C. SettlementSessionIdentifier

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

D. AcknowledgementDetails

Details of the system event being acknowledged.

E. SupplementaryData

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

6.2 Structure

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

6.3 Constraints

C1 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

6.4.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

6.4.3 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

6.4.4 AcknowledgementDetails <AckDtls>

Presence: [0..1]

Definition: Details of the system event being acknowledged.

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

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

6.4.4.1 EventCode <EvtCd>

Presence: [1..1]

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

Datatype: ["Max4AlphaNumericText" on page 306](#)

6.4.4.2 EventParameter <EvtParam>

Presence: [0..*]

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

Datatype: ["Max35Text" on page 305](#)

6.4.4.3 EventDescription <EvtDesc>

Presence: [0..1]

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

Datatype: ["Max350Text" on page 305](#)

6.4.4.4 EventTime <EvtTm>

Presence: [0..1]

Definition: Date and time at which the event occurred.

Datatype: ["ISODatetime" on page 300](#)

6.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1" on page 280](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

7 **admi.017.001.01**

ProcessingRequestV01

7.1 **MessageDefinition Functionality**

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

Outline

The ProcessingRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. Request

Contains the details of the processing request.

7.2 **Structure**

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

7.3 **Constraints**

C1 **AnyBIC**

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

C2 **Country**

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

C3 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

7.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

7.4.3 Request <Req>

Presence: [1..1]

Definition: Contains the details of the processing request.

Request <Req> contains the following **RequestDetails19** elements

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

7.4.3.1 Type <Tp>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

7.4.3.2 RequestorIdentification <Rqstrld>

Presence: [0..1]

Definition: Identificates the requestor.

RequestorIdentification <RqstrId> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

7.4.3.3 AdditionalRequestInformation <AddtlReqInf>

Presence: [0..*]

Definition: Additional information to support the processing request.

Datatype: "Max35Text" on page 305

8 camt.061.001.02 PayInCallV02

8.1 MessageDefinition Functionality

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

Outline

The PayInCallV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. PartyIdentification

Party for which the PayInCall is generated.

B. ReportData

Contains the report generation information and the report items.

C. SettlementSessionIdentifier

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

D. SupplementaryData

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

8.2 Structure

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

8.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

C6 SupplementaryDataRule

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

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party for which the PayInCall is generated.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

8.4.2 ReportData <RptData>

Presence: [1..1]

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

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

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

8.4.2.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

8.4.2.2 ValueDate <ValDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

8.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 300

8.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Specifies the type of the Pay In Call.

Datatype: "CallIn1Code" on page 295

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

8.4.2.5 PayInCallAmount <PayInCallAmt>

Presence: [0..*]

Definition: Specifies the amount requested.

PayInCallAmount <PayInCallAmt> contains the following elements (see ["PayInCallItem"](#) on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		280

8.4.2.6 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: ["Exact4AlphaNumericText"](#) on page 303

8.4.2.7 AccountValue <AcctVal>

Presence: [0..1]

Definition: Specifies the requested amount in multiple currencies.

AccountValue <AcctVal> contains the following elements (see ["Value"](#) on page 279 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyltm>	[1..1]	Amount		279
	AlternateCurrencyItem <AltrnCcyitm>	[1..*]	Amount		279

8.4.3 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: ["Exact4AlphaNumericText"](#) on page 303

8.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

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

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

9 camt.062.001.03 PayInScheduleV03

9.1 MessageDefinition Functionality

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

Outline

The PayInScheduleV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

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

9.2 Structure

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

9.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

C6 SupplementaryDataRule

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

C7 ValidationByTable

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

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 PartyIdentification <PtyId>

Presence: [1..1]

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

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

9.4.2 ReportData <RptData>

Presence: [1..1]

Definition: General information applicable to the report.

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

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

9.4.2.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

9.4.2.2 ValueDate <ValDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

9.4.2.3 DateAndTimeStamp <DtAndTmStmp>

Presence: [1..1]

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

Datatype: "ISODateTime" on page 300

9.4.2.4 Type <Tp>

Presence: [1..1]

Definition: Type of pay-in schedule.

Datatype: "Entry2Code" on page 296

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

9.4.2.5 ScheduleType <SchdlTp>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

9.4.2.6 SettlementSessionIdentifier <SttImSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

9.4.3 PayInScheduleLongBalance <PayInSchdlLngBal>

Presence: [0..*]

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

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

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

9.4.3.1 Balance <Bal>

Presence: [1..1]

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

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.4 PayInScheduleItem <PayInSchdlItm>

Presence: [0..*]

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

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

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

9.4.4.1 Amount <Amt>

Presence: [1..1]

Definition: Currency and amount to be paid in.

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.4.2 Deadline <Ddln>

Presence: [1..1]

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

Datatype: "ISODatetime" on page 300

9.4.5 PayInFactors <PayInFctrs>

Presence: [0..1]

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

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

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

9.4.5.1 AggregateShortPositionLimit <AggtShrtPosLmt>

Presence: [1..1]

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

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.2 CurrencyFactors <CcyFctrs>

Presence: [1..*]

Definition: Currency specific pay-in factors.

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

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

9.4.5.2.1 Currency <Ccy>

Presence: [1..1]

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

Impacted by: C7 "ValidationByTable"

Datatype: "CurrencyCode" on page 296

Constraints

- **ValidationByTable**

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

9.4.5.2.2 ShortPositionLimit <ShrtPosLmt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAndAmount" on page 293

9.4.5.2.3 MinimumPayInAmount <MinPayInAmt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAndAmount" on page 293

9.4.5.2.4 VolatilityMargin <VoltlyMrgn>

Presence: [1..1]

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

Datatype: "PercentageRate" on page 302

9.4.5.2.5 Rate <Rate>

Presence: [0..1]

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

Rate <Rate> contains the following elements (see "AgreedRate2" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		288
	UnitCurrency <UnitCcy>	[1..1]	CodeSet		288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet		288

9.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- SupplementaryDataRule**

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

10 camt.063.001.02

PayInEventAcknowledgementV02

10.1 MessageDefinition Functionality

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

Outline

The PayInEventAcknowledgementV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

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

B. SettlementSessionIdentifier

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

C. AcknowledgementDetails

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

D. SupplementaryData

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

10.2 Structure

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

10.3 Constraints

C1 SupplementaryDataRule

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

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

10.4.2 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

10.4.3 AcknowledgementDetails <AckDtls>

Presence: [1..1]

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

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

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

10.4.3.1 PayInScheduleReference <PayInSchdlRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

10.4.3.2 PayInCallReference <PayInCallRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

10.4.4 **SupplementaryData <SplmtryData>**

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on [page 280](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

11 **camt.088.001.01**

NetReportV01

11.1 MessageDefinition Functionality

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

Outline

The NetReportV01 MessageDefinition is composed of 5 MessageBuildingBlocks:

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

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetRpt>	[1..1]		C3	
	NetReportData <NetRptData>	[1..1]			42
	MessageIdentification <MsgId>	[1..1]	Text		42
	CreationDateTime <CreDtTm>	[1..1]	DateTime		42
	NettingCutOffTime <NetgCutOffTm>	[1..1]	Time		42
	ReportDate <RptDt>	[1..1]	Date		42
	ValueDate <ValDt>	[1..1]	Date		43
	ReportType <RptTp>	[0..1]	Text		43
	NetReportServicer <NetRptSvcr>	[0..1]	±		43
	NetServiceType <NetSvcTp>	[0..1]	Text		43
	MessagePagination <MsgPgntn>	[0..1]	±		43
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		44
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		44
	NetObligation <NetOblgtn>	[1..*]		C4, C5	44
	ObligationIdentification <OblgtnId>	[1..1]	Text		45
	Amount <Amt>	[1..1]	Amount	C1, C7	45
	ParticipantNettingIdentification <PtcptNetgId>	[1..1]			46
{Or	TradeParty <TradPty>	[1..1]	±		46
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		46
	ObligationDirection <OblgtnDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgId>	[1..1]			47
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpld>	[1..1]	Text		47
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		47
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			48
	DeliveryAgent <DlvryAgnt>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAgnt>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		49
	TransactionsNumber <TxNb>	[0..1]	Text		49

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C9	49

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. (Algorithm)

C2 AnyBIC

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

C3 CounterpartyIdentificationRule

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

This constraint is defined at the MessageDefinition level.

C4 CounterpartyIdentificationRule

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

C5 CounterpartySettlementInstructionRule

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

C6 Country

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

C7 CurrencyAmount

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

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

C8 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

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.

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 NetReportData <NetRptData>

Presence: [1..1]

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

NetReportData <NetRptData> contains the following **NetReportData1** elements

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

11.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

11.4.1.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the net report was generated.

Datatype: "ISODatetime" on page 300

11.4.1.3 NettingCutOffTime <NetgCutOffTm>

Presence: [1..1]

Definition: Provides the cut off time that has been passed, resulting in the generation of the net report.

Datatype: "ISOTime" on page 308

11.4.1.4 ReportDate <RptDt>

Presence: [1..1]

Definition: Specifies the value date on which the net report was generated.

Datatype: ["ISODate" on page 300](#)

11.4.1.5 ValueDate <ValDt>

Presence: [1..1]

Definition: Specifies the value date for the trades used in the generation of the net report.

Datatype: ["ISODate" on page 300](#)

11.4.1.6 ReportType <RptTp>

Presence: [0..1]

Definition: Specifies the type of net report, indicating how the obligations have been calculated.

Datatype: ["Max35Text" on page 305](#)

11.4.1.7 NetReportServicer <NetRptSvcr>

Presence: [0..1]

Definition: Describes the central system responsible for generating the net report.

NetReportServicer <NetRptSvcr> contains one of the following elements (see ["PartyIdentification73Choice" on page 282](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.1.8 NetServiceType <NetSvcTp>

Presence: [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: ["Max35Text" on page 305](#)

11.4.1.9 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see ["Pagination" on page 278](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		278
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		278

11.4.2 NetServiceParticipantIdentification <NetSvcPtcptld>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

NetServiceParticipantIdentification <NetSvcPtcptld> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <Ptyld>	[1..1]	±		282

11.4.3 NetServiceCounterpartyIdentification <NetSvcCtrPtyld>

Presence: [0..1]

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

NetServiceCounterpartyIdentification <NetSvcCtrPtyld> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <Ptyld>	[1..1]	±		282

11.4.4 NetObligation <NetOblgtn>

Presence: [1..*]

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

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

NetObligation <NetOblgtn> contains the following **NetObligation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ObligationIdentification <OblgtnId>	[1..1]	Text		45
	Amount <Amt>	[1..1]	Amount	C1, C7	45
	ParticipantNettingIdentification <PtcptNetgld>	[1..1]			46
{Or	TradeParty <TradPty>	[1..1]	±		46
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		46
	ObligationDirection <OblgtnDrctn>	[1..1]	CodeSet		47
	CounterpartyNettingIdentification <CtrPtyNetgld>	[1..1]			47
{Or	TradeParty <TradPty>	[1..1]	±		47
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		47
	NetServiceCounterpartyIdentification <NetSvcCtrPtyId>	[0..1]	±		47
	CounterpartySettlementInstructions <CtrPtySttlmInstrs>	[0..1]			48
	DeliveryAgent <DivrgAg>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAg>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		49
	TransactionsNumber <TxNb>	[0..1]	Text		49

Constraints

- **CounterpartyIdentificationRule**

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

- **CounterpartySettlementInstructionRule**

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

11.4.4.1 ObligationIdentification <OblgtnId>

Presence: [1..1]

Definition: Unique identification for the obligation.

Datatype: "Max35Text" on page 305

11.4.4.2 Amount <Amt>

Presence: [1..1]

Definition: Amount and currency of the obligation

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

11.4.4.3 ParticipantNettingIdentification <PtcptNetgId>

Presence: [1..1]

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

ParticipantNettingIdentification <PtcptNetgId> contains one of the following **NettingIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		46
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		46

11.4.4.3.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.3.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 305

11.4.4.4 ObligationDirection <OblgtnDrctn>

Presence: [1..1]

Definition: Specifies the direction of the obligation.

Datatype: "PaymentReceipt1Code" on page 297

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

11.4.4.5 CounterpartyNettingIdentification <CtrPtyNetgId>

Presence: [1..1]

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

CounterpartyNettingIdentification <CtrPtyNetgId> contains one of the following **NettingIdentification1Choice** elements

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

11.4.4.5.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.5.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 305

11.4.4.6 NetServiceCounterpartyIdentification <NetSvcCtrPtyId>

Presence: [0..1]

Definition: Describes the counterparty participant involved in the obligation.

NetServiceCounterpartyIdentification <NetSvcCtrPtyId> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.7 CounterpartySettlementInstructions <CtrPtySttlmInstrs>

Presence: [0..1]

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

CounterpartySettlementInstructions <CtrPtySttlmInstrs> contains the following **SettlementParties29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		48
	Intermediary <Intrmy>	[0..1]	±		48
	ReceivingAgent <RcvgAgt>	[1..1]	±		49
	BeneficiaryInstitution <BnfcryInstr>	[0..1]	±		49

11.4.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

11.4.4.8 TransactionsNumber <TxNb>

Presence: [0..1]

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

Datatype: "Max10NumericText" on page 303

11.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

12 fxtr.008.001.06

ForeignExchangeTradeStatusNotificationV06

12.1 MessageDefinition Functionality

Scope

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

Usage

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

Outline

The ForeignExchangeTradeStatusNotificationV06 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. TradeData

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

B. RegulatoryReporting

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

C. SupplementaryData

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

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradStsNtfctn>	[1..1]			
	TradeData <TradData>	[1..1]			54
	MessageIdentification <MsgId>	[1..1]	Text		55
	OriginatorReference <OrgtrRef>	[0..1]	Text		55
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		55
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		56
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		56
	StatusOriginator <StsOrgtr>	[0..1]	Text		56
	CurrentStatus <CurSts>	[1..1]			56
	StatusCode <StsCd>	[1..1]	±		56
	SubStatusCode <SubStsCd>	[0..1]	Text		57
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		57
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		57
	PreviousStatus <PrvsSts>	[0..1]	±		57
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		57
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		57
	ProductType <PdctTp>	[0..1]	Text		58
	SettlementSessionIdentifier <StltnSsnldr>	[0..1]	Text		58
	SplitTradeIndicator <SpltTradInd>	[0..1]	Indicator		58
	RegulatoryReporting <RgltryRptg>	[0..1]			58
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			60
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		60
	ReportingParty <RptgPty>	[0..1]	±		60
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			61
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		61
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		61
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			61
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		63
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		63
	ClearingBroker <ClrBrkr>	[0..1]	±		63
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		64
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			64
	SideIndicator <SdInd>	[1..1]	CodeSet		64
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		64
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		64
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		65
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		65
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		65
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		65
	ExecutionVenue <ExctnVn>	[0..1]	Text		66
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		66
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		66
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		66
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		66
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		67
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		67
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		67
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		67
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		68
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		68
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		68
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C3, C4, C5, C6, C7	69
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		70
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		70

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		70
	SupplementaryData <SplmtryData>	[0..*]	±	C9	70

12.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 DescriptionPresenceRule

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

C4 DescriptionUsageRule

Description must be used alone as the last resort.

C5 ISINGuideline

When a ISIN code exist, 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. (CrossElementComplexRule)

C7 OtherIdentificationPresenceRule

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

C8 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

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.

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TradeData <TradData>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		55
	OriginatorReference <OrgtrRef>	[0..1]	Text		55
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		55
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		56
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		56
	StatusOriginator <StsOrgtr>	[0..1]	Text		56
	CurrentStatus <CurSts>	[1..1]			56
	StatusCode <StsCd>	[1..1]	±		56
	SubStatusCode <SubStsCd>	[0..1]	Text		57
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		57
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		57
	PreviousStatus <PrvsSts>	[0..1]	±		57
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		57
	PreviousStatusDateTime <PrvsStsDtTm>	[0..1]	DateTime		57
	ProductType <PdctTp>	[0..1]	Text		58
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		58
	SplitTradeIndicator <SpltTradInd>	[0..1]	Indicator		58

12.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

12.4.1.2 OriginatorReference <OrgtrRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

12.4.1.3 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: ["Max35Text" on page 305](#)

12.4.1.4 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 305](#)

12.4.1.5 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 305](#)

12.4.1.6 StatusOriginator <StsOrgtr>

Presence: [0..1]

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

Datatype: ["Max20Text" on page 304](#)

12.4.1.7 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of a trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		56
	SubStatusCode <SubStsCd>	[0..1]	Text		57

12.4.1.7.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see ["Status27Choice" on page 289](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	Text		290

12.4.1.7.2 SubStatusCode <SubStsCd>*Presence:* [0..1]*Definition:* Sub status expressed as a code.*Datatype:* "Exact4AlphaNumericText" on page 303**12.4.1.8 CurrentStatusSubType <CurStsSubTp>***Presence:* [0..1]*Definition:* Additional information on the current status of a trade in a central system.*Datatype:* "StatusSubType2Code" on page 298

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

12.4.1.9 CurrentStatusDateTime <CurStsDtTm>*Presence:* [0..1]*Definition:* Specifies the date and time at which the current status was assigned.*Datatype:* "ISODatetime" on page 300**12.4.1.10 PreviousStatus <PrvsSts>***Presence:* [0..1]*Definition:* Specifies the previous status of a trade.**PreviousStatus <PrvsSts>** contains one of the following elements (see "Status28Choice" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		290
Or}	Proprietary <Prtry>	[1..1]	Text		291

12.4.1.11 PreviousStatusSubType <PrvsStsSubTp>*Presence:* [0..1]*Definition:* Additional information on the previous status of a trade in a central system.*Datatype:* "StatusSubType2Code" on page 298

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

12.4.1.12 PreviousStatusDateTime <PrvsStsDtTm>*Presence:* [0..1]*Definition:* Specifies the date and time at which the previous status was assigned.*Datatype:* "ISODatetime" on page 300

12.4.1.13 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

12.4.1.14 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

12.4.1.15 SplitTradeIndicator <SpltTradInd>

Presence: [0..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

12.4.2 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			60
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		60
	ReportingParty <RptgPty>	[0..1]	±		60
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			61
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		61
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		61
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			61
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		63
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		63
	ClearingBroker <ClrBrkr>	[0..1]	±		63
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		64
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			64
	SideIndicator <SdInd>	[1..1]	CodeSet		64
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		64
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		64
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		65
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		65
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		65
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		65
	ExecutionVenue <ExctnVn>	[0..1]	Text		66
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		66
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		66
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		66
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		66
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		67

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		67
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		67
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		67
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		68
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		68
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		68
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C3, C4, C5, C6, C7	69
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		70
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		70
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		70

12.4.2.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		60
	ReportingParty <RptgPty>	[0..1]	±		60
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			61
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		61
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		61

12.4.2.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

12.4.2.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

12.4.2.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		61
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		61

12.4.2.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 306

12.4.2.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

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

Datatype: "Max52Text" on page 306

12.4.2.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

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

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		62
	ReportingParty <RptgPty>	[0..1]	±		62
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			62
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		63

12.4.2.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

12.4.2.2.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

12.4.2.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

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

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		63
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		63

12.4.2.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>*Presence:* [1..1]

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

Datatype: "Max52Text" on page 306**12.4.2.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>***Presence:* [0..*]

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

Datatype: "Max52Text" on page 306**12.4.2.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>***Presence:* [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

12.4.2.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

12.4.2.5 ClearingExceptionParty <ClrXcptnPty>*Presence:* [0..1]*Definition:* Identifies the party that is exempt from a clearing obligation.**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

12.4.2.6 ClearingBrokerIdentification <ClrBrkrId>*Presence:* [0..1]*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		64
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		64

12.4.2.6.1 SideIndicator <SdInd>*Presence:* [1..1]*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.*Datatype:* "SideIndicator1Code" on page 297

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

12.4.2.6.2 ClearingBrokerIdentification <ClrBrkrId>*Presence:* [1..1]*Definition:* Specifies the identification assigned to the clearing broker.*Datatype:* "Max35Text" on page 305**12.4.2.7 ClearingThresholdIndicator <ClrThrshldInd>***Presence:* [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

12.4.2.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

12.4.2.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 299

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

12.4.2.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: "AllocationIndicator1Code" on page 294

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

12.4.2.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 295

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

12.4.2.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 305

12.4.2.13 ExecutionTimestamp <ExctnTmstp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstp> contains one of the following elements (see "DateAndDateTimeChoice" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

12.4.2.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

12.4.2.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 303

12.4.2.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

12.4.2.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

12.4.2.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

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

Datatype: ["Max10Text" on page 304](#)

12.4.2.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

12.4.2.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code" on page 295](#)

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

CodeName	Name	Definition
		and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

12.4.2.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

12.4.2.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

12.4.2.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

12.4.2.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

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

Impacted by: C3 "DescriptionPresenceRule", C4 "DescriptionUsageRule", C5 "ISINGuideline", C6 "ISINPresenceRule", C7 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		275
	OtherIdentification <OthrId>	[0..*]			275
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276
	Description <Desc>	[0..1]	Text		276

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 a ISIN code exist, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

12.4.2.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in UTC.

Datatype: "ISODateTime" on page 300

12.4.2.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the CCP has legally taken on the clearing of the trade in UTC.

Datatype: "ISOTime" on page 308

12.4.2.27 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

12.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

13 fxtr.013.001.03

ForeignExchangeTradeWithdrawalNotificationV03

13.1 MessageDefinition Functionality

Scope

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

Usage

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

Outline

The ForeignExchangeTradeWithdrawalNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. MessageIdentification

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

B. MatchingSystemUniqueReference

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

C. WithdrawalReason

Reason for the withdrawal notification.

D. SettlementSessionIdentifier

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

E. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradWdrwlNtfctn>	[1..1]			
	MessageIdentification <Msgld>	[1..1]	Text		72
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		72
	WithdrawalReason <WdrwlRsn>	[0..1]			72
	WithdrawalReasonCode <WdrwlRsnCd>	[1..1]	CodeSet		73
	WithdrawalReasonSubCode <WdrwlRsnSubCd>	[0..1]	Text		73
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		73
	SupplementaryData <SplmtryData>	[0..*]	±	C1	73

13.3 Constraints

C1 SupplementaryDataRule

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

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 MessageIdentification <Msgld>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

13.4.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

13.4.3 WithdrawalReason <WdrwlRsn>

Presence: [0..1]

Definition: Reason for the withdrawal notification.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WithdrawalReasonCode <WdrwlRsnCd>	[1..1]	CodeSet		73
	WithdrawalReasonSubCode <WdrwlRsnSubCd>	[0..1]	Text		73

13.4.3.1 WithdrawalReasonCode <WdrwlRsnCd>

Presence: [1..1]

Definition: Withdrawal reason expressed as a code.

Datatype: "WithdrawalReason1Code" on page 300

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

13.4.3.2 WithdrawalReasonSubCode <WdrwlRsnSubCd>

Presence: [0..1]

Definition: Further withdrawal reason information expressed as a code.

Datatype: "Max4Text" on page 306

13.4.4 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

13.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C1 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

14 **fxtr.014.001.04**

ForeignExchangeTradeInstructionV04

14.1 **MessageDefinition Functionality**

Scope

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

Usage

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

Outline

The ForeignExchangeTradeInstructionV04 MessageDefinition is composed of 11 MessageBuildingBlocks:

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

J. RegulatoryReporting

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

K. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstr>	[1..1]			
	TradeInformation <TradInf>	[1..1]			81
	TradeDate <TradDt>	[1..1]	Date		82
	OriginatorReference <OrgtrRef>	[1..1]	Text		82
	CommonReference <CmonRef>	[0..1]	Text		82
	OperationType <OprTp>	[0..1]	Text		82
	OperationScope <OprScp>	[0..1]	Text		82
	ProductType <PdctTp>	[0..1]	Text		83
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		83
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		83
	TradingSideIdentification <TradgSdld>	[1..1]			83
	SubmittingParty <SubmitgPty>	[1..1]	±		83
	TradeParty <TradPty>	[0..1]	±		84
	FundIdentification <Fndld>	[0..*]	±		84
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			84
	SubmittingParty <SubmitgPty>	[1..1]	±		85
	TradeParty <TradPty>	[0..1]	±		85
	FundIdentification <Fndld>	[0..*]	±		85
	TradeAmounts <TradAmts>	[1..1]			86
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	86
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	86
	SettlementDate <SttlmDt>	[1..1]	Date		87
	AgreedRate <AgrdRate>	[1..1]			87
	ExchangeRate <XchgRate>	[1..1]	Rate		87
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	87
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	88
	NonDeliverableForwardConditions <NDFCnds>	[0..1]			88
	OpeningIndicator <OpngInd>	[1..1]	Indicator		89
	OpeningFixingConditions <OpngFvgCnds>	[1..1]			89
{Or	OpeningConditions <OpngCnds>	[1..1]			89

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	90
	ValuationDate <ValtnDt>	[1..1]	Date		90
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	90
	RateSource <RateSrc>	[1..1]	Text		91
	Time <Tm>	[0..1]	Text		91
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	91
	LocationCode <LctnCd>	[0..1]	Text		91
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		91
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			92
	DeliveryAgent <DlvryAgt>	[0..1]	±		92
	Intermediary <Intrmy>	[0..1]	±		92
	ReceivingAgent <RcvgAgt>	[1..1]	±		92
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		93
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			93
	DeliveryAgent <DlvryAgt>	[0..1]	±		93
	Intermediary <Intrmy>	[0..1]	±		94
	ReceivingAgent <RcvgAgt>	[1..1]	±		94
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		94
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			95
	BlockIndicator <BlckInd>	[0..1]	Indicator		95
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		96
	DealingMethod <DealgMtd>	[0..1]	CodeSet		96
	BrokerIdentification <Brkrld>	[0..1]	±		96
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		96
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	96
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		97
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		97
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		97
	ContactInformation <CtctInf>	[0..1]	±		97
	AgreementDetails <AgrmtDtls>	[0..1]			98
	AgreementCode <AgrmtCd>	[1..1]	Text		98

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[0..1]	Date		98
	Version <Vrsn>	[0..1]	Text		98
	DefinitionsYear <DefYr>	[0..1]	Year		98
	BrokersReference <BrkrsRef>	[0..1]	Text		99
	RegulatoryReporting <RgltryRptg>	[0..1]			99
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			101
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		101
	ReportingParty <RptgPty>	[0..1]	±		101
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			102
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		102
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		102
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			102
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		103
	ReportingParty <RptgPty>	[0..1]	±		103
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			103
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		104
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		104
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		104
	ClearingBroker <ClrBrkr>	[0..1]	±		104
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		105
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			105
	SideIndicator <SdInd>	[1..1]	CodeSet		105
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		105
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		105
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		106
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		106
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		106
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		106
	ExecutionVenue <ExctnVn>	[0..1]	Text		107
	ExecutionTimestamp <ExctnTmstp>	[0..1]	±		107
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		107

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		107
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		107
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		108
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		108
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		108
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		108
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		109
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		109
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		109
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	110
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		111
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		111
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		111
	SupplementaryData <SplmtryData>	[0..*]	±	C13	111

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. (Algorithm)

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. (Algorithm)

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

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

C6 CurrencyAmount

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

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

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 ISINGuideline

When a ISIN code exist, 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. (CrossElementComplexRule)

C11 OtherIdentificationPresenceRule

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

C12 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

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.

C14 TimeCountryLocationRule

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

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		82
	OriginatorReference <OrgtrRef>	[1..1]	Text		82
	CommonReference <CmonRef>	[0..1]	Text		82
	OperationType <OprTp>	[0..1]	Text		82
	OperationScope <OprScp>	[0..1]	Text		82
	ProductType <PdctTp>	[0..1]	Text		83
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		83
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		83

14.4.1.1 TradeDate <TradDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

14.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

14.4.1.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 305

14.4.1.4 OperationType <OprTp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

14.4.1.5 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

14.4.1.6 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

14.4.1.7 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

14.4.1.8 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

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

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		83
	TradeParty <TradPty>	[0..1]	±		84
	FundIdentification <Fndld>	[0..*]	±		84

14.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.2.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.2.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWithCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

14.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		85
	TradeParty <TradPty>	[0..1]	±		85
	FundIdentification <FndId>	[0..*]	±		85

14.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

14.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	86
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	86
	SettlementDate <SttlmDt>	[1..1]	Date		87

14.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.4.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

14.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		87
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	87
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	88

14.4.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 302

14.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

14.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

14.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		89
	OpeningFixingConditions <OpngFvgConds>	[1..1]			89
{Or	OpeningConditions <OpngConds>	[1..1]			89
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	90
	ValuationDate <ValtnDt>	[1..1]	Date		90
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	90
	RateSource <RateSrc>	[1..1]	Text		91
	Time <Tm>	[0..1]	Text		91
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	91
	LocationCode <LctnCd>	[0..1]	Text		91
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		91

14.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.6.2 OpeningFixingConditions <OpngFgxConds>

Presence: [1..1]

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

OpeningFixingConditions <OpngFgxConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			89
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	90
	ValuationDate <ValtnDt>	[1..1]	Date		90
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	90
	RateSource <RateSrc>	[1..1]	Text		91
	Time <Tm>	[0..1]	Text		91
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	91
	LocationCode <LctnCd>	[0..1]	Text		91
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		91

14.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	90
	ValuationDate <ValtnDt>	[1..1]	Date		90
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	90
	RateSource <RateSrc>	[1..1]	Text		91
	Time <Tm>	[0..1]	Text		91
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	91
	LocationCode <LctnCd>	[0..1]	Text		91

14.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

14.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

14.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C14 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		91
	Time <Tm>	[0..1]	Text		91
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	91
	LocationCode <LctnCd>	[0..1]	Text		91

Constraints

- **TimeCountryLocationRule**

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

14.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 307

14.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 303

14.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 296

Constraints

- **Country**

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

14.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 302

14.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

14.4.7 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

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

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		92
	Intermediary <Intrmy>	[0..1]	±		92
	ReceivingAgent <RcvgAgt>	[1..1]	±		92
	BeneficiaryInstitution <BnfcryInstr>	[0..1]	±		93

14.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see ["PartyIdentification73Choice"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see ["PartyIdentification73Choice"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.8 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following SettlementParties29 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		93
	Intermediary <Intrmy>	[0..1]	±		94
	ReceivingAgent <RcvgAgt>	[1..1]	±		94
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		94

14.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <Bnfcrylnstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.9 OptionalGeneralInformation <OptnlGnllnf>

Presence: [0..1]

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

OptionalGeneralInformation <OptnlGnllnf> contains the following **GeneralInformation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		95
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		96
	DealingMethod <DealgMtd>	[0..1]	CodeSet		96
	BrokerIdentification <BrkrId>	[0..1]	±		96
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		96
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	96
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		97
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		97
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		97
	ContactInformation <CtctInf>	[0..1]	±		97
	AgreementDetails <AgrmtDtls>	[0..1]			98
	AgreementCode <AgrmtCd>	[1..1]	Text		98
	Date <Dt>	[0..1]	Date		98
	Version <Vrsn>	[0..1]	Text		98
	DefinitionsYear <DefsyYr>	[0..1]	Year		98
	BrokersReference <BrkrsRef>	[0..1]	Text		99

14.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

14.4.9.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 299

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

14.4.9.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.9.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 305

14.4.9.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

14.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

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

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

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

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

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

ContactInformation <CtctInf> contains the following elements (see "[ContactInformation1](#)" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		277
	FaxNumber <FaxNb>	[0..1]	Text		277
	TelephoneNumber <TelNb>	[0..1]	Text		277
	EmailAddress <EmailAdr>	[0..1]	Text		277

14.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		98
	Date <Dt>	[0..1]	Date		98
	Version <Vrsn>	[0..1]	Text		98

14.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement

Datatype: "[Max6AlphaText](#)" on page 306

14.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "[ISODate](#)" on page 300

14.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "[Exact4NumericText](#)" on page 303

14.4.9.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "[ISOYear](#)" on page 308

14.4.9.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 305

14.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			101
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		101
	ReportingParty <RptgPty>	[0..1]	±		101
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			102
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		102
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		102
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			102
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		103
	ReportingParty <RptgPty>	[0..1]	±		103
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			103
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		104
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		104
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		104
	ClearingBroker <ClrBrkr>	[0..1]	±		104
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		105
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			105
	SideIndicator <SdInd>	[1..1]	CodeSet		105
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		105
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		105
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		106
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		106
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		106
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		106
	ExecutionVenue <ExctnVn>	[0..1]	Text		107
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		107
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		107
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		107
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		107
	CollateralPortfolioIndicator <CollPrtflInd>	[0..1]	Indicator		108

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		108
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		108
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		108
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		109
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		109
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		109
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	110
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		111
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		111
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		111

14.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		101
	ReportingParty <RptgPty>	[0..1]	±		101
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			102
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		102
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		102

14.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

14.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		102
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		102

14.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: "[Max52Text](#)" on page 306

14.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

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

Datatype: "[Max52Text](#)" on page 306

14.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

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

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		103
	ReportingParty <RptgPty>	[0..1]	±		103
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			103
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		104
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		104

14.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

14.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

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

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		104
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		104

14.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>*Presence:* [1..1]

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

Datatype: "Max52Text" on page 306**14.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>***Presence:* [0..*]

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

Datatype: "Max52Text" on page 306**14.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>***Presence:* [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.10.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

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

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

14.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		105
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		105

14.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

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

Datatype: "SideIndicator1Code" on page 297

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

14.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 305

14.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 301):

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

14.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 305

14.4.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: ["UnderlyingProductIdentifier1Code"](#) on page 299

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

14.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: ["AllocationIndicator1Code"](#) on page 294

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

14.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 295

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

14.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 305

14.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTimeChoice" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

14.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 303

14.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

14.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

14.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

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

Datatype: ["Max10Text" on page 304](#)

14.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

14.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code" on page 295](#)

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

CodeName	Name	Definition
		and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

14.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

14.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

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

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		275
	OtherIdentification <OthrId>	[0..*]			275
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276
	Description <Desc>	[0..1]	Text		276

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 a ISIN code exist, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

14.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in UTC.

Datatype: "ISODatetime" on page 300

14.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the CCP has legally taken on the clearing of the trade in UTC.

Datatype: "ISOTime" on page 308

14.4.10.27 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

14.4.11 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 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

15 **fxtr.015.001.04**

ForeignExchangeTradeInstructionAmendmentV04

15.1 **MessageDefinition Functionality**

Scope

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

Usage

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

Outline

The ForeignExchangeTradeInstructionAmendmentV04 MessageDefinition is composed of 11 MessageBuildingBlocks:

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

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

J. RegulatoryReporting

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

K. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrAmdmnt>	[1..1]			
	TradeInformation <TradInf>	[1..1]			119
	TradeDate <TradDt>	[1..1]	Date		119
	OriginatorReference <OrgtrRef>	[1..1]	Text		119
	MatchingSystemReference <MtchgSysRef>	[1..1]			119
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		120
Or}	RelatedReference <RltdRef>	[1..1]	Text		120
	CommonReference <CmonRef>	[0..1]	Text		120
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		120
	OperationType <OprTp>	[0..1]	Text		120
	OperationScope <OprScp>	[0..1]	Text		120
	ProductType <PdctTp>	[0..1]	Text		120
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		121
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		121
	TradingSideIdentification <TradgSdld>	[1..1]			121
	SubmittingParty <SubmitgPty>	[1..1]	±		121
	TradeParty <TradPty>	[0..1]	±		122
	FundIdentification <Fndld>	[0..*]	±		122
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			122
	SubmittingParty <SubmitgPty>	[1..1]	±		123
	TradeParty <TradPty>	[0..1]	±		123
	FundIdentification <Fndld>	[0..*]	±		123
	TradeAmounts <TradAmts>	[1..1]			124
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	124
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	124
	SettlementDate <SttlmDt>	[1..1]	Date		125
	AgreedRate <AgrdRate>	[1..1]			125
	ExchangeRate <XchgRate>	[1..1]	Rate		125
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	125
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	126

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NonDeliverableForwardConditions <NDFConds>	[0..1]			126
	OpeningIndicator <OpngInd>	[1..1]	Indicator		127
	OpeningFixingConditions <OpngFgxConds>	[1..1]			127
{Or	OpeningConditions <OpngConds>	[1..1]			127
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	128
	ValuationDate <ValtnDt>	[1..1]	Date		128
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	128
	RateSource <RateSrc>	[1..1]	Text		129
	Time <Tm>	[0..1]	Text		129
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	129
	LocationCode <LctnCd>	[0..1]	Text		129
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		129
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			130
	DeliveryAgent <DlvryAgt>	[0..1]	±		130
	Intermediary <Intrmy>	[0..1]	±		130
	ReceivingAgent <RcvgAgt>	[1..1]	±		130
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		131
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			131
	DeliveryAgent <DlvryAgt>	[0..1]	±		131
	Intermediary <Intrmy>	[0..1]	±		132
	ReceivingAgent <RcvgAgt>	[1..1]	±		132
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		132
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			133
	BlockIndicator <BlckInd>	[0..1]	Indicator		133
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		134
	DealingMethod <DealgMtd>	[0..1]	CodeSet		134
	BrokerIdentification <BrkrId>	[0..1]	±		134
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		134
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	134
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		135
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		135

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		135
	ContactInformation <CtctInf>	[0..1]	±		135
	AgreementDetails <AgrmtDtls>	[0..1]			136
	AgreementCode <AgrmtCd>	[1..1]	Text		136
	Date <Dt>	[0..1]	Date		136
	Version <Vrsn>	[0..1]	Text		136
	DefinitionsYear <DefsyYr>	[0..1]	Year		136
	BrokersReference <BrkrsRef>	[0..1]	Text		137
	RegulatoryReporting <RgltryRptg>	[0..1]			137
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			139
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		139
	ReportingParty <RptgPty>	[0..1]	±		139
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			140
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		140
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		140
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			140
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		141
	ReportingParty <RptgPty>	[0..1]	±		141
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			141
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		142
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		142
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		142
	ClearingBroker <ClrBrkr>	[0..1]	±		142
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		143
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			143
	SideIndicator <SdInd>	[1..1]	CodeSet		143
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		143
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		143
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		144
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		144
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		144

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		144
	ExecutionVenue <ExctnVn>	[0..1]	Text		145
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		145
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		145
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		145
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		145
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		146
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		146
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		146
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		146
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		147
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		147
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		147
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	148
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		149
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		149
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		149
	SupplementaryData <SplmtryData>	[0..*]	±	C13	149

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. (Algorithm)

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. (Algorithm)

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

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

C6 CurrencyAmount

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

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

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 ISINGuideline

When a ISIN code exist, 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. (CrossElementComplexRule)

C11 OtherIdentificationPresenceRule

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

C12 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

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.

C14 TimeCountryLocationRule

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

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		119
	OriginatorReference <OrgtrRef>	[1..1]	Text		119
	MatchingSystemReference <MtchgSysRef>	[1..1]			119
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		120
Or}	RelatedReference <RltdRef>	[1..1]	Text		120
	CommonReference <CmonRef>	[0..1]	Text		120
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		120
	OperationType <OprTp>	[0..1]	Text		120
	OperationScope <OprScp>	[0..1]	Text		120
	ProductType <PdctTp>	[0..1]	Text		120
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		121
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		121

15.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 300

15.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

15.4.1.3 MatchingSystemReference <MtchgSysRef>

Presence: [1..1]

Definition: Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

MatchingSystemReference <MtchgSysRef> contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		120
Or}	RelatedReference <RltdRef>	[1..1]	Text		120

15.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

15.4.1.3.2 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 305

15.4.1.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 305

15.4.1.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Describes the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 305

15.4.1.6 OperationType <OprTp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

15.4.1.7 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

15.4.1.8 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

15.4.1.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

15.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

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

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		121
	TradeParty <TradPty>	[0..1]	±		122
	FundIdentification <FndId>	[0..*]	±		122

15.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.2.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.2.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWithCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

15.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		123
	TradeParty <TradPty>	[0..1]	±		123
	FundIdentification <FndId>	[0..*]	±		123

15.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see ["FundIdentification4"](#) on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

15.4.4 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	124
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	124
	SettlementDate <SttlmDt>	[1..1]	Date		125

15.4.4.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.4.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Datatype: ["ActiveOrHistoricCurrencyAndAmount"](#) on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.4.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

15.4.5 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		125
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	125
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	126

15.4.5.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 302

15.4.5.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

15.4.5.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

15.4.6 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		127
	OpeningFixingConditions <OpngFvgConds>	[1..1]			127
{Or	OpeningConditions <OpngConds>	[1..1]			127
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	128
	ValuationDate <ValtnDt>	[1..1]	Date		128
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	128
	RateSource <RateSrc>	[1..1]	Text		129
	Time <Tm>	[0..1]	Text		129
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	129
	LocationCode <LctnCd>	[0..1]	Text		129
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		129

15.4.6.1 OpeningIndicator <OpngInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.6.2 OpeningFixingConditions <OpngFgxConds>

Presence: [1..1]

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

OpeningFixingConditions <OpngFgxConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			127
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	128
	ValuationDate <ValtnDt>	[1..1]	Date		128
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	128
	RateSource <RateSrc>	[1..1]	Text		129
	Time <Tm>	[0..1]	Text		129
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	129
	LocationCode <LctnCd>	[0..1]	Text		129
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		129

15.4.6.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	128
	ValuationDate <ValtnDt>	[1..1]	Date		128
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	128
	RateSource <RateSrc>	[1..1]	Text		129
	Time <Tm>	[0..1]	Text		129
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	129
	LocationCode <LctnCd>	[0..1]	Text		129

15.4.6.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

15.4.6.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

15.4.6.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C14 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		129
	Time <Tm>	[0..1]	Text		129
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	129
	LocationCode <LctnCd>	[0..1]	Text		129

Constraints

- **TimeCountryLocationRule**

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

15.4.6.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 307

15.4.6.2.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 303

15.4.6.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 296

Constraints

- **Country**

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

15.4.6.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 302

15.4.6.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

15.4.7 TradingSideSettlementInstructions <TradgSdSttlmInstrs>

Presence: [0..1]

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

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		130
	Intermediary <Intrmy>	[0..1]	±		130
	ReceivingAgent <RcvgAgt>	[1..1]	±		130
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		131

15.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see ["PartyIdentification73Choice"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see ["PartyIdentification73Choice"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.8 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following SettlementParties29 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		131
	Intermediary <Intrmy>	[0..1]	±		132
	ReceivingAgent <RcvgAgt>	[1..1]	±		132
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		132

15.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <Bnfcrylnstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.9 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

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

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		133
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		134
	DealingMethod <DealgMtd>	[0..1]	CodeSet		134
	BrokerIdentification <BrkrId>	[0..1]	±		134
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		134
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	134
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		135
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		135
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		135
	ContactInformation <CtctInf>	[0..1]	±		135
	AgreementDetails <AgrmtDtls>	[0..1]			136
	AgreementCode <AgrmtCd>	[1..1]	Text		136
	Date <Dt>	[0..1]	Date		136
	Version <Vrsn>	[0..1]	Text		136
	DefinitionsYear <DefsyYr>	[0..1]	Year		136
	BrokersReference <BrkrsRef>	[0..1]	Text		137

15.4.9.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.9.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

15.4.9.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 299

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

15.4.9.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.9.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 305

15.4.9.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.9.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

15.4.9.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

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

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.9.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

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

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.9.10 ContactInformation <CtctInf>

Presence: [0..1]

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

ContactInformation <CtctInf> contains the following elements (see ["ContactInformation1"](#) on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		277
	FaxNumber <FaxNb>	[0..1]	Text		277
	TelephoneNumber <TelNb>	[0..1]	Text		277
	EmailAddress <EmailAdr>	[0..1]	Text		277

15.4.9.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		136
	Date <Dt>	[0..1]	Date		136
	Version <Vrsn>	[0..1]	Text		136

15.4.9.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement

Datatype: ["Max6AlphaText"](#) on page 306

15.4.9.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: ["ISODate"](#) on page 300

15.4.9.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: ["Exact4NumericText"](#) on page 303

15.4.9.12 DefinitionsYear <DefYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: ["ISOYear"](#) on page 308

15.4.9.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 305

15.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			139
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		139
	ReportingParty <RptgPty>	[0..1]	±		139
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			140
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		140
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		140
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			140
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		141
	ReportingParty <RptgPty>	[0..1]	±		141
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			141
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		142
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		142
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		142
	ClearingBroker <ClrBrkr>	[0..1]	±		142
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		143
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			143
	SideIndicator <SdInd>	[1..1]	CodeSet		143
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		143
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		143
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		144
	UnderlyingProductIdentifier <UndrlygPdctld>	[0..1]	CodeSet		144
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		144
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		144
	ExecutionVenue <ExctnVn>	[0..1]	Text		145
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		145
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		145
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		145
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		145
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		146

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		146
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		146
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		146
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		147
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		147
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		147
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	148
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		149
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		149
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		149

15.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		139
	ReportingParty <RptgPty>	[0..1]	±		139
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			140
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		140
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		140

15.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

15.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		140
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		140

15.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: "[Max52Text](#)" on page 306

15.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

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

Datatype: "[Max52Text](#)" on page 306

15.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

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

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		141
	ReportingParty <RptgPty>	[0..1]	±		141
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			141
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		142
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		142

15.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

15.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>

Presence: [0..*]

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

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		142
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		142

15.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>*Presence:* [1..1]

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

Datatype: "Max52Text" on page 306**15.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>***Presence:* [0..*]

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

Datatype: "Max52Text" on page 306**15.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>***Presence:* [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.10.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

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

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

15.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		143
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		143

15.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

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

Datatype: "SideIndicator1Code" on page 297

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

15.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 305

15.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 301):

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

15.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 305

15.4.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: ["UnderlyingProductIdentifier1Code"](#) on page 299

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

15.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: ["AllocationIndicator1Code"](#) on page 294

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

15.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 295

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

15.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 305

15.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTimeChoice" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

15.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 303

15.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

15.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

15.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

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

Datatype: ["Max10Text" on page 304](#)

15.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

15.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code" on page 295](#)

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

CodeName	Name	Definition
		and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

15.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

15.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

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

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C9 "ISINGuideline"](#), [C10 "ISINPresenceRule"](#), [C11 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		275
	OtherIdentification <OthrId>	[0..*]			275
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276
	Description <Desc>	[0..1]	Text		276

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 a ISIN code exist, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

15.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in UTC.

Datatype: "ISODatetime" on page 300

15.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the CCP has legally taken on the clearing of the trade in UTC.

Datatype: "ISOTime" on page 308

15.4.10.27 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

15.4.11 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 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

16 fxtr.016.001.04 ForeignExchangeTradeInstructionCancellationV04

16.1 MessageDefinition Functionality

Scope

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

Usage

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

Outline

The ForeignExchangeTradeInstructionCancellationV04 MessageDefinition is composed of 11 MessageBuildingBlocks:

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

I. TradeAmounts

Amounts of the trade.

J. RegulatoryReporting

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

K. SupplementaryData

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

16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradInstrCxl>	[1..1]			
	TradeInformation <TradInf>	[1..1]			157
	TradeDate <TradDt>	[1..1]	Date		157
	OriginatorReference <OrgtrRef>	[1..1]	Text		157
	MatchingSystemReference <MtchgSysRef>	[1..1]			157
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		158
Or}	RelatedReference <RltdRef>	[1..1]	Text		158
	CommonReference <CmonRef>	[0..1]	Text		158
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		158
	OperationType <OprTp>	[0..1]	Text		158
	OperationScope <OprScp>	[0..1]	Text		158
	ProductType <PdctTp>	[0..1]	Text		158
	SettlementSessionIdentifier <StlmSsnldr>	[0..1]	Text		159
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		159
	TradingSideIdentification <TradgSdld>	[1..1]			159
	SubmittingParty <SubmitgPty>	[1..1]	±		159
	TradeParty <TradPty>	[0..1]	±		160
	FundIdentification <Fndld>	[0..*]	±		160
	CounterpartySideIdentification <CtrPtySdld>	[1..1]			160
	SubmittingParty <SubmitgPty>	[1..1]	±		161
	TradeParty <TradPty>	[0..1]	±		161
	FundIdentification <Fndld>	[0..*]	±		161
	AgreedRate <AgrdRate>	[0..1]			162
	ExchangeRate <XchgRate>	[1..1]	Rate		162
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	162
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	162
	NonDeliverableForwardConditions <NDFConds>	[0..1]			163
	OpeningIndicator <OpngInd>	[1..1]	Indicator		163
	OpeningFixingConditions <OpngFgxConds>	[1..1]			164
{Or	OpeningConditions <OpngConds>	[1..1]			164

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	164
	ValuationDate <ValtnDt>	[1..1]	Date		165
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	165
	RateSource <RateSrc>	[1..1]	Text		165
	Time <Tm>	[0..1]	Text		165
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	165
	LocationCode <LctnCd>	[0..1]	Text		166
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		166
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			166
	DeliveryAgent <DlvryAgt>	[0..1]	±		166
	Intermediary <Intrmy>	[0..1]	±		167
	ReceivingAgent <RcvgAgt>	[1..1]	±		167
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		167
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			168
	DeliveryAgent <DlvryAgt>	[0..1]	±		168
	Intermediary <Intrmy>	[0..1]	±		168
	ReceivingAgent <RcvgAgt>	[1..1]	±		169
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		169
	OptionalGeneralInformation <OptnlGnlInf>	[0..1]			169
	BlockIndicator <BlckInd>	[0..1]	Indicator		170
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		170
	DealingMethod <DealgMtd>	[0..1]	CodeSet		170
	BrokerIdentification <Brkrld>	[0..1]	±		171
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		171
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	171
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		172
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		172
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		172
	ContactInformation <CtctInf>	[0..1]	±		172
	AgreementDetails <AgrmtDtls>	[0..1]			173
	AgreementCode <AgrmtCd>	[1..1]	Text		173

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Date <Dt>	[0..1]	Date		173
	Version <Vrsn>	[0..1]	Text		173
	DefinitionsYear <DefYr>	[0..1]	Year		173
	BrokersReference <BrkrsRef>	[0..1]	Text		173
	TradeAmounts <TradAmts>	[1..1]			173
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C6	174
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C6	174
	SettlementDate <SttlmDt>	[1..1]	Date		175
	RegulatoryReporting <RgltryRptg>	[0..1]			175
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			177
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		177
	ReportingParty <RptgPty>	[0..1]	±		177
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			178
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		178
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		178
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			178
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		179
	ReportingParty <RptgPty>	[0..1]	±		179
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			179
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		180
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		180
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		180
	ClearingBroker <ClrBrkr>	[0..1]	±		180
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		181
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			181
	SideIndicator <SdInd>	[1..1]	CodeSet		181
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		181
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		181
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		182
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		182
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		182

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		182
	ExecutionVenue <ExctnVn>	[0..1]	Text		183
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		183
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		183
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		183
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		183
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		184
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		184
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		184
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		184
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		185
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		185
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincglInd>	[0..1]	Indicator		185
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	186
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		187
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		187
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		187
	SupplementaryData <SplmtryData>	[0..*]	±	C13	187

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. (Algorithm)

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. (Algorithm)

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

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

C6 CurrencyAmount

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

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

C7 DescriptionPresenceRule

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

C8 DescriptionUsageRule

Description must be used alone as the last resort.

C9 ISINGuideline

When a ISIN code exist, 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. (CrossElementComplexRule)

C11 OtherIdentificationPresenceRule

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

C12 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

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.

C14 TimeCountryLocationRule

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

16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

16.4.1 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the trade.

TradeInformation <TradInf> contains the following **TradeAgreement15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		157
	OriginatorReference <OrgtrRef>	[1..1]	Text		157
	MatchingSystemReference <MtchgSysRef>	[1..1]			157
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		158
Or}	RelatedReference <RltdRef>	[1..1]	Text		158
	CommonReference <CmonRef>	[0..1]	Text		158
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		158
	OperationType <OprTp>	[0..1]	Text		158
	OperationScope <OprScp>	[0..1]	Text		158
	ProductType <PdctTp>	[0..1]	Text		158
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		159
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		159

16.4.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Date on which the trading parties agreed to amend or cancel the trade.

Datatype: "ISODate" on page 300

16.4.1.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

16.4.1.3 MatchingSystemReference <MtchgSysRef>

Presence: [1..1]

Definition: Identification of a matching system reference by a choice between a matching system unique identification or the related reference.

MatchingSystemReference <MtchgSysRef> contains one of the following **MatchingSystemReference1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		158
Or}	RelatedReference <RltdRef>	[1..1]	Text		158

16.4.1.3.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

16.4.1.3.2 RelatedReference <RltdRef>

Presence: [1..1]

Definition: Refers to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 305

16.4.1.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 305

16.4.1.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Describes the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 305

16.4.1.6 OperationType <OprTp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

16.4.1.7 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

16.4.1.8 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

16.4.1.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

16.4.1.10 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.2 TradingSideIdentification <TradgSdld>

Presence: [1..1]

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

TradingSideIdentification <TradgSdld> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		159
	TradeParty <TradPty>	[0..1]	±		160
	FundIdentification <FndId>	[0..*]	±		160

16.4.2.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.2.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.2.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWithCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

16.4.3 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		161
	TradeParty <TradPty>	[0..1]	±		161
	FundIdentification <FndId>	[0..*]	±		161

16.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWithCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

16.4.4 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		162
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	162
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	162

16.4.4.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 302

16.4.4.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

16.4.4.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

16.4.5 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningIndicator <OpngInd>	[1..1]	Indicator		163
	OpeningFixingConditions <OpngFxdConds>	[1..1]			164
{Or	OpeningConditions <OpngConds>	[1..1]			164
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	164
	ValuationDate <ValtnDt>	[1..1]	Date		165
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	165
	RateSource <RateSrc>	[1..1]	Text		165
	Time <Tm>	[0..1]	Text		165
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	165
	LocationCode <LctnCd>	[0..1]	Text		166
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		166

16.4.5.1 OpeningIndicator <OpngInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.5.2 OpeningFixingConditions <OpngFgxConds>

Presence: [1..1]

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

OpeningFixingConditions <OpngFgxConds> contains one of the following **NDFOpeningFixing1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OpeningConditions <OpngConds>	[1..1]			164
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	164
	ValuationDate <ValtnDt>	[1..1]	Date		165
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	165
	RateSource <RateSrc>	[1..1]	Text		165
	Time <Tm>	[0..1]	Text		165
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	165
	LocationCode <LctnCd>	[0..1]	Text		166
Or}	OpeningConfirmationReference <OpngConfRef>	[1..1]	Text		166

16.4.5.2.1 OpeningConditions <OpngConds>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	164
	ValuationDate <ValtnDt>	[1..1]	Date		165
	SettlementRateSource <SttlmRateSrc>	[1..2]		C14	165
	RateSource <RateSrc>	[1..1]	Text		165
	Time <Tm>	[0..1]	Text		165
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	165
	LocationCode <LctnCd>	[0..1]	Text		166

16.4.5.2.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

16.4.5.2.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

16.4.5.2.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C14 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		165
	Time <Tm>	[0..1]	Text		165
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	165
	LocationCode <LctnCd>	[0..1]	Text		166

Constraints

- **TimeCountryLocationRule**

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

16.4.5.2.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 307

16.4.5.2.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 303

16.4.5.2.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 296

Constraints

- **Country**

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

16.4.5.2.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 302

16.4.5.2.2 OpeningConfirmationReference <OpngConfRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

16.4.6 TradingSideSettlementInstructions <TradgSdSttlInstrs>

Presence: [0..1]

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

TradingSideSettlementInstructions <TradgSdSttlInstrs> contains the following **SettlementParties29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		166
	Intermediary <Intrmy>	[0..1]	±		167
	ReceivingAgent <RcvgAgt>	[1..1]	±		167
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		167

16.4.6.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.6.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.6.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.6.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <Bnfcrylnstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.7 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following **SettlementParties29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		168
	Intermediary <Intrmy>	[0..1]	±		168
	ReceivingAgent <RcvgAgt>	[1..1]	±		169
	BeneficiaryInstitution <Bnfcrylnstn>	[0..1]	±		169

16.4.7.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.7.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.7.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.7.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.8 OptionalGeneralInformation <OptnlGnlInf>

Presence: [0..1]

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

OptionalGeneralInformation <OptnlGnlInf> contains the following **GeneralInformation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		170
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		170
	DealingMethod <DealgMtd>	[0..1]	CodeSet		170
	BrokerIdentification <BrkrId>	[0..1]	±		171
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		171
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C5	171
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		172
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		172
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		172
	ContactInformation <CtctInf>	[0..1]	±		172
	AgreementDetails <AgrmtDtls>	[0..1]			173
	AgreementCode <AgrmtCd>	[1..1]	Text		173
	Date <Dt>	[0..1]	Date		173
	Version <Vrsn>	[0..1]	Text		173
	DefinitionsYear <DefYr>	[0..1]	Year		173
	BrokersReference <BrkrsRef>	[0..1]	Text		173

16.4.8.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.8.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

16.4.8.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 299

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

16.4.8.4 BrokerIdentification <BrkrId>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <BrkrId> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.8.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 305

16.4.8.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.4.8.7 SenderToReceiverInformation <SndrToRcvrInf>*Presence:* [0..1]*Definition:* Specifies additional information for the receiver and applies to the whole message.*Datatype:* "Max210Text" on page 305**16.4.8.8 DealingBranchTradingSide <DealgBrnchTradgSd>***Presence:* [0..1]*Definition:* Specifies the branch at the trading side with which the deal was done.**DealingBranchTradingSide <DealgBrnchTradgSd>** contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.8.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>*Presence:* [0..1]*Definition:* Specifies the branch at the counterparty side with which the deal was done.**DealingBranchCounterpartySide <DealgBrnchCtrPtySd>** contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.8.10 ContactInformation <CtctInf>*Presence:* [0..1]*Definition:* Specifies the name and/or electronic address of the receiver of the message who may be contacted for any queries concerning this trade.**ContactInformation <CtctInf>** contains the following elements (see "ContactInformation1" on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		277
	FaxNumber <FaxNb>	[0..1]	Text		277
	TelephoneNumber <TelNb>	[0..1]	Text		277
	EmailAddress <EmailAdr>	[0..1]	Text		277

16.4.8.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		173
	Date <Dt>	[0..1]	Date		173
	Version <Vrsn>	[0..1]	Text		173

16.4.8.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement

Datatype: "Max6AlphaText" on page 306

16.4.8.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: "ISODate" on page 300

16.4.8.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: "Exact4NumericText" on page 303

16.4.8.12 DefinitionsYear <DefsYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: "ISOYear" on page 308

16.4.8.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 305

16.4.9 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C6	174
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C6	174
	SettlementDate <SttlmDt>	[1..1]	Date		175

16.4.9.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.4.9.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

16.4.9.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

16.4.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			177
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		177
	ReportingParty <RptgPty>	[0..1]	±		177
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			178
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		178
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		178
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			178
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		179
	ReportingParty <RptgPty>	[0..1]	±		179
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			179
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		180
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		180
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		180
	ClearingBroker <ClrBrkr>	[0..1]	±		180
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		181
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			181
	SideIndicator <SdInd>	[1..1]	CodeSet		181
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		181
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		181
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		182
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		182
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		182
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		182
	ExecutionVenue <ExctnVn>	[0..1]	Text		183
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		183
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		183
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		183
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		183
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		184

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		184
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		184
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		184
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		185
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		185
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		185
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	186
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		187
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		187
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		187

16.4.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		177
	ReportingParty <RptgPty>	[0..1]	±		177
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			178
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		178
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		178

16.4.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

16.4.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		178
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		178

16.4.10.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: "[Max52Text](#)" on page 306

16.4.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

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

Datatype: "[Max52Text](#)" on page 306

16.4.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

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

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		179
	ReportingParty <RptgPty>	[0..1]	±		179
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			179
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		180
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		180

16.4.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

16.4.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

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

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		180
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		180

16.4.10.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>*Presence:* [1..1]

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

Datatype: "Max52Text" on page 306**16.4.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>***Presence:* [0..*]

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

Datatype: "Max52Text" on page 306**16.4.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>***Presence:* [0..1]

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

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

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.10.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]

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

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

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

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

16.4.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		181
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		181

16.4.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

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

Datatype: "SideIndicator1Code" on page 297

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

16.4.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 305

16.4.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 301):

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

16.4.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 305

16.4.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: ["UnderlyingProductIdentifier1Code"](#) on page 299

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

16.4.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

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

Datatype: ["AllocationIndicator1Code"](#) on page 294

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

16.4.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 295

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

16.4.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 305

16.4.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

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

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTimeChoice" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

16.4.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

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

Datatype: "Exact42Text" on page 303

16.4.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

16.4.10.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

16.4.10.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

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

Datatype: ["Max10Text" on page 304](#)

16.4.10.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 301](#)):

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

16.4.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code" on page 295](#)

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

CodeName	Name	Definition
		and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

16.4.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

16.4.10.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

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

Impacted by: C7 "DescriptionPresenceRule", C8 "DescriptionUsageRule", C9 "ISINGuideline", C10 "ISINPresenceRule", C11 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification19" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		275
	OtherIdentification <OthrId>	[0..*]			275
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276
	Description <Desc>	[0..1]	Text		276

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 a ISIN code exist, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

16.4.10.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in UTC.

Datatype: "ISODatetime" on page 300

16.4.10.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the CCP has legally taken on the clearing of the trade in UTC.

Datatype: "ISOTime" on page 308

16.4.10.27 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

16.4.11 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 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

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

17 **fxtr.017.001.04**

ForeignExchangeTradeStatusAndDetailsNotificationV04

17.1 **MessageDefinition Functionality**

Scope

The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.

Usage

The notification is sent by a central settlement system to the two trading parties after it has received foreign exchange trade instructions from both.

Outline

The ForeignExchangeTradeStatusAndDetailsNotificationV04 MessageDefinition is composed of 13 MessageBuildingBlocks:

- A. StatusDetails
Provides information on the status of a foreign exchange trade in the central system.
- B. TradeInformation
General information related to the foreign exchange trade.
- C. TradingSideIdentification
Party(ies) on the trading side of the foreign exchange trade.
- D. CounterpartySideIdentification
Party(ies) on the counterparty side of the foreign exchange trade.
- E. TradeAmounts
Amounts of the foreign exchange trade.
- F. AgreedRate
Exchange rate as agreed by the traders.
- G. NonDeliverableForwardConditions
Provides the opening and fixing information for an NDF trade.
- H. TradingSideSettlementInstructions
Settlement instructions for the amounts received by the trading side.
- I. CounterpartySideSettlementInstructions
Settlement instructions for the amounts received by the counterparty.

J. GeneralInformation

Additional Information about the foreign exchange trade.

K. SplitTradeInformation

Details of the split trade.

L. RegulatoryReporting

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

M. SupplementaryData

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

17.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root <Document> <FXTradStsAndDtlsNtfctn></i>	[1..1]		C13, C14	
	StatusDetails <StsDtls>	[1..1]			196
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		197
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		197
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		197
	StatusOriginator <StsOrgtr>	[0..1]	Text		197
	CurrentStatus <CurSts>	[1..1]			198
	StatusCode <StsCd>	[1..1]	±		198
	SubStatusCode <SubStsCd>	[0..1]	Text		198
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		198
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		198
	PreviousStatus <PrvsSts>	[0..1]	±		198
	AllegedTrade <AllgdTrad>	[0..1]	Indicator		199
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		199
	TradeInformation <TradInf>	[1..1]			199
	TradeDate <TradDt>	[1..1]	Date		200
	MessageIdentification <MsgId>	[1..1]	Text		200
	OriginatorReference <OrgtrRef>	[1..1]	Text		200
	CommonReference <CmonRef>	[0..1]	Text		200
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		201
	RelatedReference <RltdRef>	[0..1]	Text		201
	ProductType <PdctTp>	[0..1]	Text		201
	OperationType <OprTp>	[0..1]	Text		201
	OperationScope <OprScp>	[0..1]	Text		201
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		201
	SplitTradeIndicator <SpltTradInd>	[1..1]	Indicator		201
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		202
	TradingSideIdentification <TradgSdld>	[1..1]			202
	SubmittingParty <SubmitgPty>	[1..1]	±		202

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeParty <TradPty>	[0..1]	±		202
	FundIdentification <FndId>	[0..*]	±		203
	CounterpartySideIdentification <CtrPtySdId>	[1..1]			203
	SubmittingParty <SubmitgPty>	[1..1]	±		203
	TradeParty <TradPty>	[0..1]	±		204
	FundIdentification <FndId>	[0..*]	±		204
	TradeAmounts <TradAmts>	[1..1]			204
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	205
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	205
	SettlementDate <SttlmDt>	[1..1]	Date		206
	AgreedRate <AgrdRate>	[1..1]			206
	ExchangeRate <XchgRate>	[1..1]	Rate		206
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	206
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	206
	NonDeliverableForwardConditions <NDFConds>	[0..1]			207
	OpeningConditions <OpngConds>	[1..1]			207
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	208
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C16	208
	RateSource <RateSrc>	[1..1]	Text		209
	Time <Tm>	[0..1]	Text		209
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	209
	LocationCode <LctnCd>	[0..1]	Text		209
	FixingConditions <FxmConds>	[0..1]			209
	TradeDate <TradDt>	[1..1]	Date		210
	OriginatorReference <OrgtrRef>	[1..1]	Text		210
	CommonReference <CmonRef>	[0..1]	Text		210
	RelatedReference <RltdRef>	[0..1]	Text		210
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	210
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	211
	ExchangeRate <XchgRate>	[1..1]	Rate		211

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideSettlementInstructions <TradgSdSttlmInstrs>	[0..1]			211
	DeliveryAgent <DlvryAgt>	[0..1]	±		212
	Intermediary <Intrmy>	[0..1]	±		212
	ReceivingAgent <RcvgAgt>	[1..1]	±		212
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		213
	CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>	[0..1]			213
	DeliveryAgent <DlvryAgt>	[0..1]	±		213
	Intermediary <Intrmy>	[0..1]	±		214
	ReceivingAgent <RcvgAgt>	[1..1]	±		214
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		214
	GeneralInformation <GnlInf>	[0..1]			215
	BlockIndicator <BlckInd>	[0..1]	Indicator		215
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		216
	DealingMethod <DealgMtd>	[0..1]	CodeSet		216
	BrokerIdentification <Brkrld>	[0..1]	±		216
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		216
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	216
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		217
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		217
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		217
	ContactInformation <CtctInf>	[0..1]	±		217
	AgreementDetails <AgrmtDtls>	[0..1]			218
	AgreementCode <AgrmtCd>	[1..1]	Text		218
	Date <Dt>	[0..1]	Date		218
	Version <Vrsn>	[0..1]	Text		218
	DefinitionsYear <DefnsYr>	[0..1]	Year		218
	BrokersReference <BrkrsRef>	[0..1]	Text		219
	SplitTradeInformation <SpltTradInf>	[0..*]			219
	StatusDetails <StsDtls>	[0..1]			219
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		220
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		220

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		220
	StatusOriginator <StsOrgtr>	[0..1]	Text		220
	CurrentStatus <CurSts>	[1..1]			221
	StatusCode <StsCd>	[1..1]	±		221
	SubStatusCode <SubStsCd>	[0..1]	Text		221
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		221
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		221
	PreviousStatus <PrvsSts>	[0..1]	±		221
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		222
	TradeAmounts <TradAmts>	[1..1]			222
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	222
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	223
	SettlementDate <SttlmDt>	[1..1]	Date		223
	AgreedRate <AgrdRate>	[0..1]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224
	RegulatoryReporting <RgltryRptg>	[0..1]			224
	TradingSideTransactionReporting <TradgSdTxDtRptg>	[0..*]			226
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		226
	ReportingParty <RptgPty>	[0..1]	±		226
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			227
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		227
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		227
	CounterpartySideTransactionReporting <CtrPtySdTxDtRptg>	[0..*]			227
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		228
	ReportingParty <RptgPty>	[0..1]	±		228
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxIdr>	[0..*]			228
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		229
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		229

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		229
	ClearingBroker <ClrBrkr>	[0..1]	±		229
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		230
	ClearingBrokerIdentification <ClrBrkrId>	[0..1]			230
	SideIndicator <SdInd>	[1..1]	CodeSet		230
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		230
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		230
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		231
	UnderlyingProductIdentifier <UndrlygPdctIdr>	[0..1]	CodeSet		231
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		231
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		231
	ExecutionVenue <ExctnVn>	[0..1]	Text		232
	ExecutionTimestamp <ExctnTmstp>	[0..1]	±		232
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		232
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		232
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		232
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		233
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		233
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		233
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		233
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		234
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		234
	CommercialOrTreasuryFinancingIndicator <ComrcOrTrsrFincgInd>	[0..1]	Indicator		234
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	235
	ConfirmationDateAndTimestamp <ConfDtAndTmstp>	[0..1]	DateTime		236
	ClearingTimestamp <ClrTmstp>	[0..1]	Time		236
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		236
	SupplementaryData <SplmtryData>	[0..*]	±	C15	236

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. (Algorithm)

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. (Algorithm)

C3 **AnyBIC**

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

C4 **Country**

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

C5 **CurrencyAmount**

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

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

C6 **CurrencyAmount**

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

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

C7 **DescriptionPresenceRule**

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

C8 **DescriptionUsageRule**

Description must be used alone as the last resort.

C9 **ISINGuideline**

When a ISIN code exist, 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. (CrossElementComplexRule)

C11 **OtherIdentificationPresenceRule**

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

C12 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

C13 SplitTradeFalsePresenceRule

If TradeInformation\SplitTradeIndicator is NO ('false'), the SplitTradeInformation is not allowed. (CrossElementComplexRule)

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'false'

Following Must be True

/SplitTradeInformation[*] Must be absent

This constraint is defined at the MessageDefinition level.

C14 SplitTradeTruePresenceRule

If TradeInformation\SplitTradeIndicator is YES ('true'), the SplitTradeInformation must be present. (CrossElementComplexRule)

On Condition

/TradeInformation/SplitTradeIndicator is equal to value 'true'

Following Must be True

/SplitTradeInformation[*] Must be present

This constraint is defined at the MessageDefinition level.

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 TimeCountryLocationRule

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

17.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

17.4.1 StatusDetails <StsDtls>

Presence: [1..1]

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

StatusDetails <StsDtls> contains the following **TradeData14** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		197
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		197
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		197
	StatusOriginator <StsOrgtr>	[0..1]	Text		197
	CurrentStatus <CurSts>	[1..1]			198
	StatusCode <StsCd>	[1..1]	±		198
	SubStatusCode <SubStsCd>	[0..1]	Text		198
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		198
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		198
	PreviousStatus <PrvsSts>	[0..1]	±		198
	AllegedTrade <AllgdTrad>	[0..1]	Indicator		199
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		199

17.4.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

17.4.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: "Max35Text" on page 305

17.4.1.5 CurrentStatus <CurSts>*Presence:* [1..1]*Definition:* Specifies the new status of the trade.**CurrentStatus <CurSts>** contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		198
	SubStatusCode <SubStsCd>	[0..1]	Text		198

17.4.1.5.1 StatusCode <StsCd>*Presence:* [1..1]*Definition:* Status expressed as a code.**StatusCode <StsCd>** contains one of the following elements (see "[Status27Choice](#)" on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	Text		290

17.4.1.5.2 SubStatusCode <SubStsCd>*Presence:* [0..1]*Definition:* Sub status expressed as a code.*Datatype:* "[Exact4AlphaNumericText](#)" on page 303**17.4.1.6 CurrentStatusSubType <CurStsSubTp>***Presence:* [0..1]*Definition:* Additional information about the current status of the trade.*Datatype:* "[StatusSubType2Code](#)" on page 298

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

17.4.1.7 CurrentStatusDateTime <CurStsDtTm>*Presence:* [0..1]*Definition:* Specifies the date and time at which the current status was assigned.*Datatype:* "[ISODatetime](#)" on page 300**17.4.1.8 PreviousStatus <PrvsSts>***Presence:* [0..1]*Definition:* Specifies the previous status of the trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "[Status28Choice](#)" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		290
Or}	Proprietary <Prtry>	[1..1]	Text		291

17.4.1.9 AllegedTrade <AllgdTrad>

Presence: [0..1]

Definition: Specifies whether a trade is alleged or not.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 301):

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

17.4.1.10 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

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

Datatype: "[StatusSubType2Code](#)" on page 298

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

17.4.2 TradeInformation <TradInf>

Presence: [1..1]

Definition: General information related to the foreign exchange trade.

TradeInformation <TradInf> contains the following **TradeAgreement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		200
	MessageIdentification <Msgld>	[1..1]	Text		200
	OriginatorReference <OrgtrRef>	[1..1]	Text		200
	CommonReference <CmonRef>	[0..1]	Text		200
	AmendOrCancelReason <AmdOrCclRsn>	[0..1]	Text		201
	RelatedReference <RltdRef>	[0..1]	Text		201
	ProductType <PdctTp>	[0..1]	Text		201
	OperationType <OprTp>	[0..1]	Text		201
	OperationScope <OprScp>	[0..1]	Text		201
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		201
	SplitTradeIndicator <SpltTradInd>	[1..1]	Indicator		201
	PaymentVersusPaymentIndicator <PmtVrssPmtInd>	[0..1]	Indicator		202

17.4.2.1 TradeDate <TradDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

17.4.2.2 MessageIdentification <Msgld>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

17.4.2.3 OriginatorReference <OrgtrRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

17.4.2.4 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 305

17.4.2.5 AmendOrCancelReason <AmdOrCclRsn>

Presence: [0..1]

Definition: Specifies the reason for the cancellation or the amendment.

Datatype: "Max35Text" on page 305

17.4.2.6 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 305

17.4.2.7 ProductType <PdctTp>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.2.8 OperationType <OprTp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

17.4.2.9 OperationScope <OprScp>

Presence: [0..1]

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

Datatype: "Max4Text" on page 306

17.4.2.10 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

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

Datatype: "Exact4AlphaNumericText" on page 303

17.4.2.11 SplitTradeIndicator <SpltTradInd>

Presence: [1..1]

Definition: To indicate if the trade is split.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

17.4.2.12 PaymentVersusPaymentIndicator <PmtVrssPmtInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

17.4.3 TradingSideIdentification <TradgSdId>

Presence: [1..1]

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

TradingSideIdentification <TradgSdId> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		202
	TradeParty <TradPty>	[0..1]	±		202
	FundIdentification <FndId>	[0..*]	±		203

17.4.3.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.3.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.3.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWithCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

17.4.4 CounterpartySideIdentification <CtrPtySdId>

Presence: [1..1]

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

CounterpartySideIdentification <CtrPtySdId> contains the following **TradePartyIdentification6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SubmittingParty <SubmitgPty>	[1..1]	±		203
	TradeParty <TradPty>	[0..1]	±		204
	FundIdentification <FndId>	[0..*]	±		204

17.4.4.1 SubmittingParty <SubmitgPty>

Presence: [1..1]

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

SubmittingParty <SubmitgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.4.2 TradeParty <TradPty>

Presence: [0..1]

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

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.4.3 FundIdentification <FndId>

Presence: [0..*]

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

FundIdentification <FndId> contains the following elements (see "FundIdentification4" on page 288 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWithCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

17.4.5 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	205
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	205
	SettlementDate <SttlmDt>	[1..1]	Date		206

17.4.5.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.5.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.5.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

17.4.6 AgreedRate <AgrdRate>

Presence: [1..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		206
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	206
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	206

17.4.6.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 302

17.4.6.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

17.4.6.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

17.4.7 NonDeliverableForwardConditions <NDFConds>

Presence: [0..1]

Definition: Provides the opening and fixing information for an NDF trade.

NonDeliverableForwardConditions <NDFConds> contains the following **NonDeliverableForwardConditions2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OpeningConditions <OpngConds>	[1..1]			207
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	208
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C16	208
	RateSource <RateSrc>	[1..1]	Text		209
	Time <Tm>	[0..1]	Text		209
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	209
	LocationCode <LctnCd>	[0..1]	Text		209
	FixingConditions <FvgConds>	[0..1]			209
	TradeDate <TradDt>	[1..1]	Date		210
	OriginatorReference <OrgtrRef>	[1..1]	Text		210
	CommonReference <CmonRef>	[0..1]	Text		210
	RelatedReference <RltdRef>	[0..1]	Text		210
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	210
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	211
	ExchangeRate <XchgRate>	[1..1]	Rate		211

17.4.7.1 OpeningConditions <OpngConds>

Presence: [1..1]

Definition: Provides the opening information associated with an NDF trade.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementCurrency <SttlmCcy>	[1..1]	CodeSet	C1	208
	ValuationDate <ValtnDt>	[1..1]	Date		208
	SettlementRateSource <SttlmRateSrc>	[1..2]		C16	208
	RateSource <RateSrc>	[1..1]	Text		209
	Time <Tm>	[0..1]	Text		209
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	209
	LocationCode <LctnCd>	[0..1]	Text		209

17.4.7.1.1 SettlementCurrency <SttlmCcy>

Presence: [1..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

17.4.7.1.2 ValuationDate <ValtnDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

17.4.7.1.3 SettlementRateSource <SttlmRateSrc>

Presence: [1..2]

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

Impacted by: C16 "TimeCountryLocationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RateSource <RateSrc>	[1..1]	Text		209
	Time <Tm>	[0..1]	Text		209
	CountryCode <CtryCd>	[0..1]	CodeSet	C4	209
	LocationCode <LctnCd>	[0..1]	Text		209

Constraints

- **TimeCountryLocationRule**

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

17.4.7.1.3.1 RateSource <RateSrc>

Presence: [1..1]

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

Datatype: "RateSourceText" on page 307

17.4.7.1.3.2 Time <Tm>

Presence: [0..1]

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

Datatype: "Exact4NumericText" on page 303

17.4.7.1.3.3 CountryCode <CtryCd>

Presence: [0..1]

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

Impacted by: C4 "Country"

Datatype: "CountryCode" on page 296

Constraints

- **Country**

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

17.4.7.1.3.4 LocationCode <LctnCd>

Presence: [0..1]

Definition: The location expressed as a 2 character code.

Datatype: "Exact2AlphaNumericText" on page 302

17.4.7.2 FixingConditions <FvgConds>

Presence: [0..1]

Definition: Provides the additional information for an NDF as supplied on a fixing instruction.

FixingConditions <FxmConds> contains the following **FixingConditions1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		210
	OriginatorReference <OrgtrRef>	[1..1]	Text		210
	CommonReference <CmonRef>	[0..1]	Text		210
	RelatedReference <RltdRef>	[0..1]	Text		210
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	210
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	211
	ExchangeRate <XchgRate>	[1..1]	Rate		211

17.4.7.2.1 TradeDate <TradDt>

Presence: [1..1]

Definition: The date on which the trade was executed.

Datatype: "ISODate" on page 300

17.4.7.2.2 OriginatorReference <OrgtrRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

17.4.7.2.3 CommonReference <CmonRef>

Presence: [0..1]

Definition: Reference common to both parties of the trade.

Datatype: "Max35Text" on page 305

17.4.7.2.4 RelatedReference <RltdRef>

Presence: [0..1]

Definition: Reference to the identification of a previous event in the life of a trade which is amended or cancelled.

Datatype: "Max35Text" on page 305

17.4.7.2.5 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.7.2.6 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.7.2.7 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 302

**17.4.8 TradingSideSettlementInstructions
<TradgSdSttlmInstrs>**

Presence: [0..1]

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

TradingSideSettlementInstructions <TradgSdSttlmInstrs> contains the following **SettlementParties29** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		212
	Intermediary <Intrmy>	[0..1]	±		212
	ReceivingAgent <RcvgAgt>	[1..1]	±		212
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		213

17.4.8.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.8.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.8.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.8.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <BnfcryInstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.9 CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs>

Presence: [0..1]

Definition: Settlement instructions for the amounts received by the counterparty.

CounterpartySideSettlementInstructions <CtrPtySdSttlmInstrs> contains the following SettlementParties29 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliveryAgent <DlvryAgt>	[0..1]	±		213
	Intermediary <Intrmy>	[0..1]	±		214
	ReceivingAgent <RcvgAgt>	[1..1]	±		214
	BeneficiaryInstitution <BnfcryInstn>	[0..1]	±		214

17.4.9.1 DeliveryAgent <DlvryAgt>

Presence: [0..1]

Definition: Financial institution from which cash will be transferred.

DeliveryAgent <DlvryAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.9.2 Intermediary <Intrmy>

Presence: [0..1]

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

Intermediary <Intrmy> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.9.3 ReceivingAgent <RcvgAgt>

Presence: [1..1]

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

ReceivingAgent <RcvgAgt> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.9.4 BeneficiaryInstitution <BnfcryInstn>

Presence: [0..1]

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

BeneficiaryInstitution <Bnfcrylnstn> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.10 GeneralInformation <Gnllnf>

Presence: [0..1]

Definition: Additional Information about the foreign exchange trade.

GeneralInformation <Gnllnf> contains the following **GeneralInformation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockIndicator <BlckInd>	[0..1]	Indicator		215
	RelatedTradeReference <RltdTradRef>	[0..1]	Text		216
	DealingMethod <DealgMtd>	[0..1]	CodeSet		216
	BrokerIdentification <BrkrId>	[0..1]	±		216
	CounterpartyReference <CtrPtyRef>	[0..1]	Text		216
	BrokersCommission <BrkrsComssn>	[0..1]	Amount	C1, C6	216
	SenderToReceiverInformation <SndrToRcvrInf>	[0..1]	Text		217
	DealingBranchTradingSide <DealgBrnchTradgSd>	[0..1]	±		217
	DealingBranchCounterpartySide <DealgBrnchCtrPtySd>	[0..1]	±		217
	ContactInformation <CtctInf>	[0..1]	±		217
	AgreementDetails <AgrmtDtls>	[0..1]			218
	AgreementCode <AgrmtCd>	[1..1]	Text		218
	Date <Dt>	[0..1]	Date		218
	Version <Vrsn>	[0..1]	Text		218
	DefinitionsYear <DefYr>	[0..1]	Year		218
	BrokersReference <BrkrsRef>	[0..1]	Text		219

17.4.10.1 BlockIndicator <BlckInd>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

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

17.4.10.2 RelatedTradeReference <RltdTradRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.10.3 DealingMethod <DealgMtd>

Presence: [0..1]

Definition: Method used by the trading parties to negotiate and/or execute a deal.

Datatype: "Trading1MethodCode" on page 299

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

17.4.10.4 BrokerIdentification <Brkrld>

Presence: [0..1]

Definition: Specifies the broker which arranged the deal between the trading side and the counterparty side or, when two money brokers are involved, between the trading side and the other money broker.

BrokerIdentification <Brkrld> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.10.5 CounterpartyReference <CtrPtyRef>

Presence: [0..1]

Definition: Counterparty's reference for the trade.

Datatype: "Max35Text" on page 305

17.4.10.6 BrokersCommission <BrkrsComssn>

Presence: [0..1]

Definition: Brokerage fee for a broker confirmation.

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

Datatype: "ActiveCurrencyAndAmount" on page 292

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.10.7 SenderToReceiverInformation <SndrToRcvrInf>

Presence: [0..1]

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

Datatype: "Max210Text" on page 305

17.4.10.8 DealingBranchTradingSide <DealgBrnchTradgSd>

Presence: [0..1]

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

DealingBranchTradingSide <DealgBrnchTradgSd> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.10.9 DealingBranchCounterpartySide <DealgBrnchCtrPtySd>

Presence: [0..1]

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

DealingBranchCounterpartySide <DealgBrnchCtrPtySd> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.10.10 ContactInformation <CtctInf>

Presence: [0..1]

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

ContactInformation <CtctInf> contains the following elements (see ["ContactInformation1"](#) on page 277 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		277
	FaxNumber <FaxNb>	[0..1]	Text		277
	TelephoneNumber <TelNb>	[0..1]	Text		277
	EmailAddress <EmailAdr>	[0..1]	Text		277

17.4.10.11 AgreementDetails <AgrmtDtls>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementCode <AgrmtCd>	[1..1]	Text		218
	Date <Dt>	[0..1]	Date		218
	Version <Vrsn>	[0..1]	Text		218

17.4.10.11.1 AgreementCode <AgrmtCd>

Presence: [1..1]

Definition: Specifies the type of agreement

Datatype: ["Max6AlphaText"](#) on page 306

17.4.10.11.2 Date <Dt>

Presence: [0..1]

Definition: Specifies the date of the agreement.

Datatype: ["ISODate"](#) on page 300

17.4.10.11.3 Version <Vrsn>

Presence: [0..1]

Definition: Specifies the version of the agreement.

Datatype: ["Exact4NumericText"](#) on page 303

17.4.10.12 DefinitionsYear <DefYr>

Presence: [0..1]

Definition: Specifies the year of definitions of the agreement.

Datatype: ["ISOYear"](#) on page 308

17.4.10.13 BrokersReference <BrkrsRef>

Presence: [0..1]

Definition: Specifies a reference applied to the trade instruction by a broker.

Datatype: "Max35Text" on page 305

17.4.11 SplitTradeInformation <SpltTradInf>

Presence: [0..*]

Definition: Details of the split trade.

SplitTradeInformation <SpltTradInf> contains the following **SplitTradeDetails3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusDetails <StsDtls>	[0..1]			219
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		220
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		220
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		220
	StatusOriginator <StsOrgtr>	[0..1]	Text		220
	CurrentStatus <CurSts>	[1..1]			221
	StatusCode <StsCd>	[1..1]	±		221
	SubStatusCode <SubStsCd>	[0..1]	Text		221
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		221
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		221
	PreviousStatus <PrvsSts>	[0..1]	±		221
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		222
	TradeAmounts <TradAmts>	[1..1]			222
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	222
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	223
	SettlementDate <SttlmDt>	[1..1]	Date		223
	AgreedRate <AgrdRate>	[0..1]			223
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224

17.4.11.1 StatusDetails <StsDtls>

Presence: [0..1]

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

StatusDetails <StsDtls> contains the following **TradeData16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		220
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		220
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		220
	StatusOriginator <StsOrgtr>	[0..1]	Text		220
	CurrentStatus <CurSts>	[1..1]			221
	StatusCode <StsCd>	[1..1]	±		221
	SubStatusCode <SubStsCd>	[0..1]	Text		221
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		221
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		221
	PreviousStatus <PrvsSts>	[0..1]	±		221
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		222

17.4.11.1.1 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

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

Datatype: "Max35Text" on page 305

17.4.11.1.2 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.11.1.3 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.11.1.4 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the trade.

Datatype: "Max35Text" on page 305

17.4.11.1.5 CurrentStatus <CurSts>*Presence:* [1..1]*Definition:* Specifies the new status of a trade.**CurrentStatus <CurSts>** contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		221
	SubStatusCode <SubStsCd>	[0..1]	Text		221

17.4.11.1.5.1 StatusCode <StsCd>*Presence:* [1..1]*Definition:* Status expressed as a code.**StatusCode <StsCd>** contains one of the following elements (see ["Status27Choice"](#) on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	Text		290

17.4.11.1.5.2 SubStatusCode <SubStsCd>*Presence:* [0..1]*Definition:* Sub status expressed as a code.*Datatype:* ["Exact4AlphaNumericText"](#) on page 303**17.4.11.1.6 CurrentStatusSubType <CurStsSubTp>***Presence:* [0..1]*Definition:* Additional information on the current status of a trade in a central system.*Datatype:* ["StatusSubType2Code"](#) on page 298

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

17.4.11.1.7 CurrentStatusDateTime <CurStsDtTm>*Presence:* [0..1]*Definition:* Specifies the date and time at which the current status was assigned.*Datatype:* ["ISODatetime"](#) on page 300**17.4.11.1.8 PreviousStatus <PrvsSts>***Presence:* [0..1]*Definition:* Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see "Status28Choice" on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		290
Or}	Proprietary <Prtry>	[1..1]	Text		291

17.4.11.1.9 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

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

Datatype: "StatusSubType2Code" on page 298

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

17.4.11.2 TradeAmounts <TradAmts>

Presence: [1..1]

Definition: Amounts of the foreign exchange trade.

TradeAmounts <TradAmts> contains the following **AmountsAndValueDate1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideBuyAmount <TradgSdBuyAmt>	[1..1]	Amount	C2, C5	222
	TradingSideSellAmount <TradgSdSellAmt>	[1..1]	Amount	C2, C5	223
	SettlementDate <SttlmDt>	[1..1]	Date		223

17.4.11.2.1 TradingSideBuyAmount <TradgSdBuyAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.11.2.2 TradingSideSellAmount <TradgSdSellAmt>

Presence: [1..1]

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

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

17.4.11.2.3 SettlementDate <SttlmDt>

Presence: [1..1]

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

Datatype: "ISODate" on page 300

17.4.11.3 AgreedRate <AgrdRate>

Presence: [0..1]

Definition: Exchange rate as agreed by the traders.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		223
	UnitCurrency <UnitCcy>	[0..1]	CodeSet	C1	223
	QuotedCurrency <QtdCcy>	[0..1]	CodeSet	C1	224

17.4.11.3.1 ExchangeRate <XchgRate>

Presence: [1..1]

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

Datatype: "BaseOneRate" on page 302

17.4.11.3.2 UnitCurrency <UnitCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

17.4.11.3.3 QuotedCurrency <QtdCcy>

Presence: [0..1]

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

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

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

17.4.12 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

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

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			226
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		226
	ReportingParty <RptgPty>	[0..1]	±		226
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			227
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		227
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		227
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			227
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		228
	ReportingParty <RptgPty>	[0..1]	±		228
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			228
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		229
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		229
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		229
	ClearingBroker <ClrBrkr>	[0..1]	±		229
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		230
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			230
	SideIndicator <SdInd>	[1..1]	CodeSet		230
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		230
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		230
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		231
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		231
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		231
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		231
	ExecutionVenue <ExctnVn>	[0..1]	Text		232
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		232
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		232
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		232
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		232
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		233

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrtlCd>	[0..1]	Text		233
	PortfolioCompressionIndicator <PrtlCmprssnInd>	[0..1]	Indicator		233
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		233
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		234
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		234
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		234
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C7, C8, C9, C10, C11	235
	ConfirmationDateAndTimestamp <ConfDtAndTmstmp>	[0..1]	DateTime		236
	ClearingTimestamp <ClrTmstmp>	[0..1]	Time		236
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		236

17.4.12.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

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

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		226
	ReportingParty <RptgPty>	[0..1]	±		226
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>	[0..*]			227
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		227
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		227

17.4.12.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 305

17.4.12.1.2 ReportingParty <RptgPty>

Presence: [0..1]

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

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.12.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>

Presence: [0..*]

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

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		227
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		227

17.4.12.1.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

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

Datatype: "Max52Text" on page 306

17.4.12.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 306

17.4.12.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		228
	ReportingParty <RptgPty>	[0..1]	±		228
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			228
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		229
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		229

17.4.12.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 305

17.4.12.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see ["PartyIdentification73Choice"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.12.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		229
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		229

17.4.12.2.3.1 UniqueTransactionIdentifier <UnqTxIdr>*Presence:* [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 306**17.4.12.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>***Presence:* [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 306**17.4.12.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>***Presence:* [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.12.4 ClearingBroker <ClrBrkr>*Presence:* [0..1]

Definition: Identifies the party that is a member of the clearing house (CCP) and that acts as a liaison between the investor and the Cntral Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.12.5 ClearingExceptionParty <ClrXcptnPty>*Presence:* [0..1]*Definition:* Identifies the party that is exempt from a clearing obligation.**ClearingExceptionParty <ClrXcptnPty>** contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

17.4.12.6 ClearingBrokerIdentification <ClrBrkrId>*Presence:* [0..1]*Definition:* Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.**ClearingBrokerIdentification <ClrBrkrId>** contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		230
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		230

17.4.12.6.1 SideIndicator <SdInd>*Presence:* [1..1]*Definition:* Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.*Datatype:* "SideIndicator1Code" on page 297

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

17.4.12.6.2 ClearingBrokerIdentification <ClrBrkrId>*Presence:* [1..1]*Definition:* Specifies the identification assigned to the clearing broker.*Datatype:* "Max35Text" on page 305**17.4.12.7 ClearingThresholdIndicator <ClrThrshldInd>***Presence:* [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 305

17.4.12.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 299

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

17.4.12.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 294

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

17.4.12.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 295

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

17.4.12.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 305

17.4.12.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTimeChoice" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

17.4.12.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 303

17.4.12.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.17 CollateralPortfolioIndicator <CollPrftlInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.18 CollateralPortfolioCode <CollPrftlCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: ["Max10Text"](#) on page 304

17.4.12.19 PortfolioCompressionIndicator <PrftlCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: ["CorporateSectorIdentifier1Code"](#) on page 295

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities

CodeName	Name	Definition
		and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

17.4.12.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: To indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

17.4.12.24 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Identification of a security, as assigned under a formal or proprietary identification scheme.

Impacted by: [C7 "DescriptionPresenceRule"](#), [C8 "DescriptionUsageRule"](#), [C9 "ISINGuideline"](#), [C10 "ISINPresenceRule"](#), [C11 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification19"](#) on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		275
	OtherIdentification <OthrId>	[0..*]			275
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276
	Description <Desc>	[0..1]	Text		276

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 a ISIN code exist, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

On Condition
 /OtherIdentification[*] is absent
 Following Must be True
 /ISIN Must be present
 Or /Description Must be present

17.4.12.25 ConfirmationDateAndTimestamp <ConfDtAndTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the confirmation of the trade in UTC.

Datatype: "ISODatetime" on page 300

17.4.12.26 ClearingTimestamp <ClrTmstmp>

Presence: [0..1]

Definition: Specifies the time at which the CCP has legally taken on the clearing of the trade in UTC.

Datatype: "ISOTime" on page 308

17.4.12.27 AdditionalReportingInformation <AddtlRptgInf>

Presence: [0..1]

Definition: Specifies additional information that might be required by the regulator.

Datatype: "Max210Text" on page 305

17.4.13 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 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

18 **fxtr.030.001.04**

ForeignExchangeTradeBulkStatusNotificationV04

18.1 MessageDefinition Functionality

Scope

The ForeignExchangeTradeBulkStatusNotification message is sent by a central system to the participant to provide notification of the current status of one or more foreign exchange trades.

Outline

The ForeignExchangeTradeBulkStatusNotificationV04 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. StatusDetails

Information on the status of the trade in the central system.

B. TradeData

Identifies one or more trades for which the status notification is sent.

C. MessagePagination

Page number of the message (within the status report) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the report.

D. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

18.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <FXTradBlkStsNtfctn>	[1..1]		C5	
	StatusDetails <StsDtls>	[1..1]			240
	MessageIdentification <MsgId>	[1..1]	Text		241
	StatusOriginator <StsOrgtr>	[0..1]	Text		241
	CurrentStatus <CurSts>	[1..1]			241
	StatusCode <StsCd>	[1..1]	±		241
	SubStatusCode <SubStsCd>	[0..1]	Text		242
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		242
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		242
	PreviousStatus <PrvsSts>	[0..1]	±		242
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		242
	ProductType <PdctTp>	[0..1]	Text		243
	SettlementSessionIdentifier <Stlmsnldr>	[0..1]	Text		243
	LinkedReportIdentification <LkdRptId>	[0..1]	Text		243
	TradeData <TradData>	[1..*]		C3	243
	OriginatorReference <OrgtrRef>	[0..1]	Text		245
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		245
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		246
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		246
	CurrentSettlementDate <CurStlmdt>	[0..1]	Date		246
	NewSettlementDate <NewStlmdt>	[0..1]	Date		246
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		246
	ProductType <PdctTp>	[0..1]	Text		246
	SettlementSessionIdentifier <Stlmsnldr>	[0..1]	Text		246
	RegulatoryReporting <RgltryRptg>	[0..1]			246
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			249
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		249
	ReportingParty <RptgPty>	[0..1]	±		249
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			250

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		250
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		250
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			250
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		251
	ReportingParty <RptgPty>	[0..1]	±		251
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			251
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		251
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		252
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		252
	ClearingBroker <ClrBrkr>	[0..1]	±		252
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		252
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			253
	SideIndicator <SdInd>	[1..1]	CodeSet		253
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		253
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		253
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		254
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		254
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		254
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		254
	ExecutionVenue <ExctnVn>	[0..1]	Text		255
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		255
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		255
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		255
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		255
	CollateralPortfolioIndicator <CollPrtlInd>	[0..1]	Indicator		256
	CollateralPortfolioCode <CollPrtlCd>	[0..1]	Text		256
	PortfolioCompressionIndicator <PrtlCmprssnInd>	[0..1]	Indicator		256
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		256
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		257
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		257

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		257
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		258
	MessagePagination <MsgPgntn>	[0..1]	±		258
	SupplementaryData <SplmtryData>	[0..*]	±	C6	258

18.3 Constraints

C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

C2 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

C3 NewSettlementDateRule

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

C4 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

C5 SettlementSessionIdentifierRule

SettlementSessionIdentifier must only be present in StatusDetails if all of the trades within the bulk status report have been generated from a single settlement session.

This constraint is defined at the MessageDefinition level.

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.

18.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

18.4.1 StatusDetails <StsDtls>

Presence: [1..1]

Definition: Information on the status of the trade in the central system.

StatusDetails <StsDtls> contains the following **TradeData12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <Msgld>	[1..1]	Text		241
	StatusOriginator <StsOrgtr>	[0..1]	Text		241
	CurrentStatus <CurSts>	[1..1]			241
	StatusCode <StsCd>	[1..1]	±		241
	SubStatusCode <SubStsCd>	[0..1]	Text		242
	CurrentStatusSubType <CurStsSubTp>	[0..1]	CodeSet		242
	CurrentStatusDateTime <CurStsDtTm>	[1..1]	DateTime		242
	PreviousStatus <PrvsSts>	[0..1]	±		242
	PreviousStatusSubType <PrvsStsSubTp>	[0..1]	CodeSet		242
	ProductType <PdctTp>	[0..1]	Text		243
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		243
	LinkedReportIdentification <LkdRptld>	[0..1]	Text		243

18.4.1.1 MessageIdentification <Msgld>

Presence: [1..1]

Definition: Identification of the present message assigned by the party issuing the message. This identification must be unique amongst all messages of same type sent by the same party.

Datatype: "Max35Text" on page 305

18.4.1.2 StatusOriginator <StsOrgtr>

Presence: [0..1]

Definition: Party that assigned the status to the foreign exchange trade.

Datatype: "Max35Text" on page 305

18.4.1.3 CurrentStatus <CurSts>

Presence: [1..1]

Definition: Specifies the new status of the trade.

CurrentStatus <CurSts> contains the following **StatusAndSubStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatusCode <StsCd>	[1..1]	±		241
	SubStatusCode <SubStsCd>	[0..1]	Text		242

18.4.1.3.1 StatusCode <StsCd>

Presence: [1..1]

Definition: Status expressed as a code.

StatusCode <StsCd> contains one of the following elements (see ["Status27Choice"](#) on page 289 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	Text		290

18.4.1.3.2 SubStatusCode <SubStsCd>

Presence: [0..1]

Definition: Sub status expressed as a code.

Datatype: ["Exact4AlphaNumericText"](#) on page 303

18.4.1.4 CurrentStatusSubType <CurStsSubTp>

Presence: [0..1]

Definition: Additional information about the current status of the trade.

Datatype: ["StatusSubType2Code"](#) on page 298

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.5 CurrentStatusDateTime <CurStsDtTm>

Presence: [1..1]

Definition: Specifies the date and time at which the current status was assigned to all the trades, unless overwritten by a date and time assigned to an individual trade.

Datatype: ["ISODateTime"](#) on page 300

18.4.1.6 PreviousStatus <PrvsSts>

Presence: [0..1]

Definition: Specifies the previous status of a trade.

PreviousStatus <PrvsSts> contains one of the following elements (see ["Status28Choice"](#) on page 290 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		290
Or}	Proprietary <Prtry>	[1..1]	Text		291

18.4.1.7 PreviousStatusSubType <PrvsStsSubTp>

Presence: [0..1]

Definition: Additional information on the previous status of a trade in a central system.

Datatype: "StatusSubType2Code" on page 298

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

18.4.1.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Specifies the product for which the status of the confirmation is reported, unless overwritten by a product type assigned to an individual trade.

Datatype: "Max35Text" on page 305

18.4.1.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 303

18.4.1.10 LinkedReportIdentification <LkdRptId>

Presence: [0..1]

Definition: The identification that links the quoted trades with a submitted Report issued by a central system.

Datatype: "Max35Text" on page 305

18.4.2 TradeData <TradData>

Presence: [1..*]

Definition: Identifies one or more trades for which the status notification is sent.

Impacted by: C3 "NewSettlementDateRule"

TradeData <TradData> contains the following **TradeData11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginatorReference <OrgtrRef>	[0..1]	Text		245
	MatchingSystemUniqueReference <MtchgSysUnqRef>	[1..1]	Text		245
	MatchingSystemMatchingReference <MtchgSysMtchgRef>	[0..1]	Text		246
	MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>	[0..1]	Text		246
	CurrentSettlementDate <CurSttlmDt>	[0..1]	Date		246
	NewSettlementDate <NewSttlmDt>	[0..1]	Date		246
	CurrentStatusDateTime <CurStsDtTm>	[0..1]	DateTime		246
	ProductType <PdctTp>	[0..1]	Text		246
	SettlementSessionIdentifier <SttlmSsnldr>	[0..1]	Text		246
	RegulatoryReporting <RgltryRptg>	[0..1]			246
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			249
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		249
	ReportingParty <RptgPty>	[0..1]	±		249
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			250
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		250
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		250
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			250
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		251
	ReportingParty <RptgPty>	[0..1]	±		251
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			251
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		251
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		252
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		252
	ClearingBroker <ClrBrkr>	[0..1]	±		252
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		252
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			253
	SideIndicator <SdInd>	[1..1]	CodeSet		253
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		253

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		253
	ClearedProductIdentification <ClrdPdctId>	[0..1]	Text		254
	UnderlyingProductIdentifier <UndrlygPdctId>	[0..1]	CodeSet		254
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		254
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		254
	ExecutionVenue <ExctnVn>	[0..1]	Text		255
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		255
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		255
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		255
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		255
	CollateralPortfolioIndicator <CollPrftlInd>	[0..1]	Indicator		256
	CollateralPortfolioCode <CollPrftlCd>	[0..1]	Text		256
	PortfolioCompressionIndicator <PrftlCmprssnInd>	[0..1]	Indicator		256
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		256
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		257
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		257
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>	[0..1]	Indicator		257
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		258

Constraints

- **NewSettlementDateRule**

New Settlement Date is only to be used when there has been an amendment to the settlement date. For example, when there has been a currency calendar amendment or a settlement deferral event.

18.4.2.1 OriginatorReference <OrgtrRef>

Presence: [0..1]

Definition: Represents the original reference of the instruction for which the status is given, as assigned by the participant that submitted the foreign exchange trade.

Datatype: "Max35Text" on page 305

18.4.2.2 MatchingSystemUniqueReference <MtchgSysUnqRef>

Presence: [1..1]

Definition: Reference to the unique system identification assigned to the trade by the central matching system.

Datatype: "Max35Text" on page 305

18.4.2.3 MatchingSystemMatchingReference <MtchgSysMtchgRef>

Presence: [0..1]

Definition: Reference to the unique matching identification assigned to the trade and to the matching trade from the counterparty by the central matching system.

Datatype: "Max35Text" on page 305

18.4.2.4 MatchingSystemMatchedSideReference <MtchgSysMtchdSdRef>

Presence: [0..1]

Definition: Unique reference from the central settlement system that allows the removal of alleged trades once the matched status notification for the matching side has been received.

Datatype: "Max35Text" on page 305

18.4.2.5 CurrentSettlementDate <CurSttlmDt>

Presence: [0..1]

Definition: The current settlement date of the notification.

Datatype: "ISODate" on page 300

18.4.2.6 NewSettlementDate <NewSttlmDt>

Presence: [0..1]

Definition: Settlement date has been amended.

Datatype: "ISODate" on page 300

18.4.2.7 CurrentStatusDateTime <CurStsDtTm>

Presence: [0..1]

Definition: Specifies the date and time at which the current status was assigned to the individual trade.

Datatype: "ISODateTime" on page 300

18.4.2.8 ProductType <PdctTp>

Presence: [0..1]

Definition: Product type of the individual trade.

Datatype: "Max35Text" on page 305

18.4.2.9 SettlementSessionIdentifier <SttlmSsnldr>

Presence: [0..1]

Definition: To indicate the requested CLS settlement session that the related trade is part of.

Datatype: "Exact4AlphaNumericText" on page 303

18.4.2.10 RegulatoryReporting <RgltryRptg>

Presence: [0..1]

Definition: Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

RegulatoryReporting <RgltryRptg> contains the following **RegulatoryReporting4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingSideTransactionReporting <TradgSdTxRptg>	[0..*]			249
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		249
	ReportingParty <RptgPty>	[0..1]	±		249
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			250
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		250
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		250
	CounterpartySideTransactionReporting <CtrPtySdTxRptg>	[0..*]			250
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		251
	ReportingParty <RptgPty>	[0..1]	±		251
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			251
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		251
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		252
	CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>	[0..1]	±		252
	ClearingBroker <ClrBrkr>	[0..1]	±		252
	ClearingExceptionParty <ClrXcptnPty>	[0..1]	±		252
	ClearingBrokerIdentification <ClrBrkrld>	[0..1]			253
	SideIndicator <SdInd>	[1..1]	CodeSet		253
	ClearingBrokerIdentification <ClrBrkrld>	[1..1]	Text		253
	ClearingThresholdIndicator <ClrThrshldInd>	[0..1]	Indicator		253
	ClearedProductIdentification <ClrdPdctld>	[0..1]	Text		254
	UnderlyingProductIdentifier <UndrlygPdctldr>	[0..1]	CodeSet		254
	AllocationIndicator <AllcnInd>	[0..1]	CodeSet		254
	CollateralisationIndicator <CollstnInd>	[0..1]	CodeSet		254
	ExecutionVenue <ExctnVn>	[0..1]	Text		255
	ExecutionTimestamp <ExctnTmstmp>	[0..1]	±		255
	NonStandardFlag <NonStdFlg>	[0..1]	Indicator		255
	LinkSwapIdentification <LkSwpld>	[0..1]	Text		255
	FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>	[0..1]	Indicator		255
	CollateralPortfolioIndicator <CollPrtlInd>	[0..1]	Indicator		256

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <CollPrtflCd>	[0..1]	Text		256
	PortfolioCompressionIndicator <PrtflCmprssnInd>	[0..1]	Indicator		256
	CorporateSectorIndicator <CorpSctrInd>	[0..1]	CodeSet		256
	TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>	[0..1]	Indicator		257
	IntragroupTradeIndicator <NtrgrpTradInd>	[0..1]	Indicator		257
	CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincInd>	[0..1]	Indicator		257
	AdditionalReportingInformation <AddtlRptgInf>	[0..1]	Text		258

18.4.2.10.1 TradingSideTransactionReporting <TradgSdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Trading Side party.

TradingSideTransactionReporting <TradgSdTxRptg> contains the following **TradingSideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		249
	ReportingParty <RptgPty>	[0..1]	±		249
	TradingSideUniqueTransactionIdentifier <TradgSdUnqTxldr>	[0..*]			250
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		250
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		250

18.4.2.10.1.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 305

18.4.2.10.1.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

18.4.2.10.1.3 TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Trading Side party.

TradingSideUniqueTransactionIdentifier <TradgSdUnqTxIdr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	Text		250
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..*]	Text		250

18.4.2.10.1.3.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 306

18.4.2.10.1.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 306

18.4.2.10.2 CounterpartySideTransactionReporting <CtrPtySdTxRptg>

Presence: [0..*]

Definition: Regulatory transaction reporting information from the Counterparty Side party.

CounterpartySideTransactionReporting <CtrPtySdTxRptg> contains the following **CounterpartySideTransactionReporting1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingJurisdiction <RptgJursdctn>	[0..1]	Text		251
	ReportingParty <RptgPty>	[0..1]	±		251
	CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>	[0..*]			251
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		251
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		252

18.4.2.10.2.1 ReportingJurisdiction <RptgJursdctn>

Presence: [0..1]

Definition: Specifies the supervisory party to which the trade needs to be reported.

Datatype: "Max35Text" on page 305

18.4.2.10.2.2 ReportingParty <RptgPty>

Presence: [0..1]

Definition: Identifies the party that is responsible for reporting the trade to the trade repository.

ReportingParty <RptgPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

18.4.2.10.2.3 CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr>

Presence: [0..*]

Definition: Specifies the unique transaction identifier (UTI) to be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction over its life. This identifier can also be known as the Unique Swap Identifier (USI). This is the UTI from the Counterparty Side party.

CounterpartySideUniqueTransactionIdentifier <CtrPtySdUnqTxldr> contains the following **UniqueTransactionIdentifier2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UniqueTransactionIdentifier <UnqTxldr>	[1..1]	Text		251
	PriorUniqueTransactionIdentifier <PrrUnqTxldr>	[0..*]	Text		252

18.4.2.10.2.3.1 UniqueTransactionIdentifier <UnqTxldr>

Presence: [1..1]

Definition: Unique transaction identifier will be created at the time a transaction is first executed, shared with all registered entities and counterparties involved in the transaction, and used to track that particular transaction during its lifetime. This identifier can also be known as the Unique Swap Identifier (USI).

Datatype: "Max52Text" on page 306

18.4.2.10.2.3.2 PriorUniqueTransactionIdentifier <PrrUnqTxldr>

Presence: [0..*]

Definition: Prior unique transaction identifier specifies the previous unique transaction identifier (UTI) that was created at the time the transaction was executed. This identifier can also be known as the Prior Unique Swap Identifier (PUSI).

Datatype: "Max52Text" on page 306

18.4.2.10.3 CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs>

Presence: [0..1]

Definition: Identifies an agency or separate corporation of a futures exchange responsible for settling and

clearing trades, collecting and maintaining margins, regulating delivery and reporting trade data. This can also be known as a Central Counterparty (CCP).

CentralCounterpartyClearingHouse <CntrlCtrPtyClrHs> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

18.4.2.10.4 ClearingBroker <ClrBrkr>

Presence: [0..1]

Definition: Identifies the party that is a member of the clearing house (CCP) and that acts as a liaison between the investor and the Central Counterparty (CCP).

ClearingBroker <ClrBrkr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

18.4.2.10.5 ClearingExceptionParty <ClrXcptnPty>

Presence: [0..1]

Definition: Identifies the party that is exempt from a clearing obligation.

ClearingExceptionParty <ClrXcptnPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

18.4.2.10.6 ClearingBrokerIdentification <ClrBrkrId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the clearing broker. A distinction can be made between the reference for the Central Counterparty (CCP) leg and the reference for the client leg of the transaction.

ClearingBrokerIdentification <ClrBrkrId> contains the following **ClearingBrokerIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SideIndicator <SdInd>	[1..1]	CodeSet		253
	ClearingBrokerIdentification <ClrBrkrId>	[1..1]	Text		253

18.4.2.10.6.1 SideIndicator <SdInd>

Presence: [1..1]

Definition: Distinguishes the client leg from the central counterparty (CCP) leg in the clearing broker identification.

Datatype: "SideIndicator1Code" on page 297

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

18.4.2.10.6.2 ClearingBrokerIdentification <ClrBrkrId>

Presence: [1..1]

Definition: Specifies the identification assigned to the clearing broker.

Datatype: "Max35Text" on page 305

18.4.2.10.7 ClearingThresholdIndicator <ClrThrshldInd>

Presence: [0..1]

Definition: Specifies whether the contract is above or below the clearing threshold. Where No indicates the contract is below the clearing threshold and Yes indicates the contract is above the clearing threshold.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.8 ClearedProductIdentification <ClrdPdctId>

Presence: [0..1]

Definition: Specifies the reference number assigned by the Central Counterparty (CCP).

Datatype: "Max35Text" on page 305

18.4.2.10.9 UnderlyingProductIdentifier <UndrlygPdctIdr>

Presence: [0..1]

Definition: Specifies the underlying product type.

Datatype: "UnderlyingProductIdentifier1Code" on page 299

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

18.4.2.10.10 AllocationIndicator <AllcnInd>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 294

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

18.4.2.10.11 CollateralisationIndicator <CollstnInd>

Presence: [0..1]

Definition: Specifies whether the transaction is collateralised.

Datatype: "CollateralisationIndicator1Code" on page 295

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.

CodeName	Name	Definition
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

18.4.2.10.12 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Specifies the trading venue of the transaction.

Datatype: "Max35Text" on page 305

18.4.2.10.13 ExecutionTimestamp <ExctnTmstmp>

Presence: [0..1]

Definition: Specifies the date and time of the execution of the transaction in Coordinated Universal Time (UTC).

ExecutionTimestamp <ExctnTmstmp> contains one of the following elements (see "DateAndDateTimeChoice" on page 274 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

18.4.2.10.14 NonStandardFlag <NonStdFlg>

Presence: [0..1]

Definition: Specifies whether the reportable transaction has one or more additional terms or provisions, other than those listed in the required real-time data fields, that materially affects the price of the reportable transaction.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.15 LinkSwapIdentification <LkSwpld>

Presence: [0..1]

Definition: Specifies the common reference or correlation identification for a swap transaction where the near and far leg are confirmed separately.

Datatype: "Exact42Text" on page 303

18.4.2.10.16 FinancialNatureOfTheCounterpartyIndicator <FinNtrOfTheCtrPtyInd>

Presence: [0..1]

Definition: Specifies the financial nature of the reporting counterparty.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.17 CollateralPortfolioIndicator <CollPrtflInd>

Presence: [0..1]

Definition: Specifies if the collateral is posted on a portfolio basis.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.18 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Identifies the portfolio code to which the trade belongs if the collateral is posted on a portfolio basis (and not trade by trade).

Datatype: "[Max10Text](#)" on page 304

18.4.2.10.19 PortfolioCompressionIndicator <PrtflCmprssnInd>

Presence: [0..1]

Definition: Indicates if the trade results from portfolio compression.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.20 CorporateSectorIndicator <CorpSctrInd>

Presence: [0..1]

Definition: Specifies the corporate sector of the counterparty.

Datatype: "[CorporateSectorIdentifier1Code](#)" on page 295

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.

CodeName	Name	Definition
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/95/EC.

18.4.2.10.21 TradeWithNonEEACounterpartyIndicator <TradWthNonEEACtrPtyInd>

Presence: [0..1]

Definition: Specifies whether the counterparty has entered into a trade with a non-European Economic Area (EEA) counterparty that is not subject to the reporting obligation.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.22 IntragroupTradeIndicator <NtrgrpTradInd>

Presence: [0..1]

Definition: To indicate if a reported trade falls under the definition of intragroup transaction, as defined by European Securities and Markets Authority (ESMA) in the Technical Standards.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.23 CommercialOrTreasuryFinancingIndicator <ComrcIOrTrsrFincgInd>

Presence: [0..1]

Definition: Specifies whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

18.4.2.10.24 AdditionalReportingInformation <AddtlRptgInf>*Presence:* [0..1]*Definition:* Specifies additional information that might be required by the regulator.*Datatype:* "Max210Text" on page 305**18.4.3 MessagePagination <MsgPgntn>***Presence:* [0..1]*Definition:* Page number of the message (within the status report) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the report.**MessagePagination <MsgPgntn>** contains the following elements (see "[Pagination](#)" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		278
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		278

18.4.4 SupplementaryData <SplmtryData>*Presence:* [0..*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C6 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19 reda.060.001.01 NettingCutOffReferenceDataUpdateRequestV 01

19.1 MessageDefinition Functionality

The Netting Cut Off Reference Data Update Request message is sent to a central system by a participant to request an update to a participant's netting cut off held at the central system.

Outline

The NettingCutOffReferenceDataUpdateRequestV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. RequestData
Specifies the meta data for the netting cut off update request.
- B. NettingCutOffRequest
Specifies the information regarding the changes to the netting cut off.
- C. SupplementaryData
Additional information that cannot be captured in the structured elements and/or any other specific block.

19.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataUpdReq>	[1..1]			
	RequestData <ReqData>	[1..1]			261
	MessageIdentification <MsgId>	[1..1]	Text		261
	RequestType <ReqTp>	[1..1]	Text		261
	RequestedActivationDate <ReqdActvtnDt>	[1..1]	Date		261
	RequestServicer <ReqSvcr>	[0..1]	±		262
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		262
	NetServiceType <NetSvcTp>	[0..1]	Text		262
	NettingCutOffRequest <NetgCutOffReq>	[1..*]			262
	NettingIdentification <NetgId>	[1..1]			263
{Or	TradeParty <TradPty>	[1..1]	±		263
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		263
	NewCutOff <NewCutOff>	[1..*]			264
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		264
	Currency <Ccy>	[1..1]	CodeSet	C1	264
	CutOffTime <CutOffTm>	[1..1]	Time		264
	ValueDateOffset <ValDtOffset>	[1..1]	Text		264
	SupplementaryData <SplmtryData>	[0..*]	±	C5	265

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. (Algorithm)

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

C4 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

C5 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

19.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

19.4.1 RequestData <ReqData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off update request.

RequestData <ReqData> contains the following **RequestData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		261
	RequestType <ReqTp>	[1..1]	Text		261
	RequestedActivationDate <ReqdActvtnDt>	[1..1]	Date		261
	RequestServicer <ReqSvcr>	[0..1]	±		262
	NetServiceParticipantIdentification <NetSvcPtcptId>	[1..1]	±		262
	NetServiceType <NetSvcTp>	[0..1]	Text		262

19.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique identification of the message

Datatype: "Max35Text" on page 305

19.4.1.2 RequestType <ReqTp>

Presence: [1..1]

Definition: Description of the type of request.

Datatype: "Max4Text" on page 306

19.4.1.3 RequestedActivationDate <ReqdActvtnDt>

Presence: [1..1]

Definition: Specifies the business date on which the new netting cut off(s) is (are) to be activated.

Datatype: "ISODate" on page 300

19.4.1.4 RequestSvc <ReqSvc>*Presence:* [0..1]*Definition:* Describes the central system servicing the request.**RequestSvc <ReqSvc>** contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

19.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptId>*Presence:* [1..1]*Definition:* Describes the participant issuing the request.**NetServiceParticipantIdentification <NetSvcPtcptId>** contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

19.4.1.6 NetServiceType <NetSvcTp>*Presence:* [0..1]*Definition:* Describes the type of netting service supporting the net report.*Datatype:* "Max35Text" on page 305**19.4.2 NettingCutOffRequest <NetgCutOffReq>***Presence:* [1..*]*Definition:* Specifies the information regarding the changes to the netting cut off.

NettingCutOffRequest <NetgCutOffReq> contains the following **NettingCutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NettingIdentification <NetgId>	[1..1]			263
{Or	TradeParty <TradPty>	[1..1]	±		263
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		263
	NewCutOff <NewCutOff>	[1..*]			264
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		264
	Currency <Ccy>	[1..1]	CodeSet	C1	264
	CutOffTime <CutOffTm>	[1..1]	Time		264
	ValueDateOffset <ValDtOffset>	[1..1]	Text		264

19.4.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		263
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		263

19.4.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "[PartyIdentification73Choice](#)" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

19.4.2.1.2 NettingGroupIdentification <NetgGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "[Max35Text](#)" on page 305

19.4.2.2 NewCutOff <NewCutOff>*Presence:* [1..*]*Definition:* Specifies the information regarding the updated netting cut off.**NewCutOff <NewCutOff>** contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		264
	Currency <Ccy>	[1..1]	CodeSet	C1	264
	CutOffTime <CutOffTm>	[1..1]	Time		264
	ValueDateOffset <ValDtOffset>	[1..1]	Text		264

19.4.2.2.1 CutOffUpdateIdentification <CutOffUpdId>*Presence:* [1..1]*Definition:* Identification for the updated netting cut off.*Datatype:* "Max35Text" on page 305**19.4.2.2.2 Currency <Ccy>***Presence:* [1..1]*Definition:* Currency linked to the netting cut off.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 293**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

19.4.2.2.3 CutOffTime <CutOffTm>*Presence:* [1..1]*Definition:* Cut off time value for the netting cut off.*Datatype:* "ISOTime" on page 308**19.4.2.2.4 ValueDateOffset <ValDtOffset>***Presence:* [1..1]*Definition:* Specifies the offset in business days from the value date from which the netting cut off is to be applied.*Datatype:* "DateOffsetText" on page 302

19.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

Definition: Additional information that cannot be captured in the structured elements and/or any other specific block.

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20 reda.061.001.01

NettingCutOffReferenceDataReportV01

20.1 MessageDefinition Functionality

The Netting Cut Off Reference Data Report message is sent to a participant by a central system to provide details of scheduled, changed, existing and previous netting cut off data held at a central system.

Outline

The NettingCutOffReferenceDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportData

Specifies the meta data for the netting cut off report including message pagination.

B. ParticipantNettingCutOffData

Provides the latest information related to the status of a netting cut off held at a central system.

C. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

20.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetgCutOffRefDataRpt>	[1..1]			
	ReportData <RptData>	[1..1]			268
	MessageIdentification <MsgId>	[1..1]	Text		268
	CreationDateTime <CreDtTm>	[1..1]	DateTime		269
	ReportType <RptTp>	[1..1]	Text		269
	ActivationDate <ActvtnDt>	[1..1]	Date		269
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		269
	ReportServicer <RptSvcr>	[0..1]	±		269
	NetServiceType <NetSvcTp>	[0..1]	Text		269
	MessagePagination <MsgPgntn>	[0..1]	±		270
	ParticipantNettingCutOffData <PtcptNetgCutOffData>	[1..*]			270
	ParticipantIdentification <PtcptId>	[1..1]	±		270
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			271
	NettingIdentification <NetgId>	[1..1]			271
{Or	TradeParty <TradPty>	[1..1]	±		271
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		272
	NewCutOff <NewCutOff>	[1..*]			272
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		272
	Currency <Ccy>	[1..1]	CodeSet	C1	272
	CutOffTime <CutOffTm>	[1..1]	Time		273
	ValueDateOffset <ValDtOffset>	[1..1]	Text		273
	SupplementaryData <SplmtryData>	[0..*]	±	C5	273

20.3 Constraints

C1 ActiveCurrency

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged. (Algorithm)

C2 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters. (Algorithm)

C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code). (Algorithm)

C4 PartyNameOrLEIRule

PartyName must be present or LegalEntityIdentifier must be present. (CrossElementSimpleRule)

C5 SupplementaryDataRule

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

20.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

20.4.1 ReportData <RptData>

Presence: [1..1]

Definition: Specifies the meta data for the netting cut off report including message pagination.

ReportData <RptData> contains the following **NettingCutOffReportData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MessageIdentification <MsgId>	[1..1]	Text		268
	CreationDateTime <CreDtTm>	[1..1]	DateTime		269
	ReportType <RptTp>	[1..1]	Text		269
	ActivationDate <ActvtnDt>	[1..1]	Date		269
	NetServiceParticipantIdentification <NetSvcPtcptId>	[0..1]	±		269
	ReportServicer <RptSvcr>	[0..1]	±		269
	NetServiceType <NetSvcTp>	[0..1]	Text		269
	MessagePagination <MsgPgntn>	[0..1]	±		270

20.4.1.1 MessageIdentification <MsgId>

Presence: [1..1]

Definition: Unique and unambiguous identifier for a message, as assigned by the Sender. This unique identifier can be used for cross-referencing purposes in subsequent messages.

Datatype: "Max35Text" on page 305

20.4.1.2 CreationDateTime <CreDtTm>

Presence: [1..1]

Definition: Date and time at which the net report was generated.

Datatype: "ISODateTime" on page 300

20.4.1.3 ReportType <RptTp>

Presence: [1..1]

Definition: Describes the type of net report, indicating how the obligations have been calculated.

Datatype: "Max4Text" on page 306

20.4.1.4 ActivationDate <ActvtnDt>

Presence: [1..1]

Definition: Date on which the proposed netting cut off will become active.

Datatype: "ISODate" on page 300

20.4.1.5 NetServiceParticipantIdentification <NetSvcPtcptld>

Presence: [0..1]

Definition: Describes the participant receiving the net report.

NetServiceParticipantIdentification <NetSvcPtcptld> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

20.4.1.6 ReportServicer <RptSvcr>

Presence: [0..1]

Definition: Describes the central system responsible for generating the net report.

ReportServicer <RptSvcr> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

20.4.1.7 NetServiceType <NetSvcTp>

Presence: [0..1]

Definition: Describes the type of netting service supporting the net report.

Datatype: "Max35Text" on page 305

20.4.1.8 MessagePagination <MsgPgntn>

Presence: [0..1]

Definition: Page number of the message (within the net cut off report) and continuation indicator to indicate that the report is to continue or that the message is the last page of the report.

MessagePagination <MsgPgntn> contains the following elements (see "Pagination" on page 278 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		278
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		278

20.4.2 ParticipantNettingCutOffData <PtcptNetgCutOffData>

Presence: [1..*]

Definition: Provides the latest information related to the status of a netting cut off held at a central system.

ParticipantNettingCutOffData <PtcptNetgCutOffData> contains the following **CutOffData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ParticipantIdentification <PtcptId>	[1..1]	±		270
	NettingCutOffDetails <NetgCutOffDtls>	[1..*]			271
	NettingIdentification <NetgId>	[1..1]			271
{Or	TradeParty <TradPty>	[1..1]	±		271
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		272
	NewCutOff <NewCutOff>	[1..*]			272
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		272
	Currency <Ccy>	[1..1]	CodeSet	C1	272
	CutOffTime <CutOffTm>	[1..1]	Time		273
	ValueDateOffset <ValDtOffset>	[1..1]	Text		273

20.4.2.1 ParticipantIdentification <PtcptId>

Presence: [1..1]

Definition: Describes the participant receiving the net report.

ParticipantIdentification <PtcptId> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

20.4.2.2 NettingCutOffDetails <NetgCutOffDtls>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NettingCutOffDetails <NetgCutOffDtls> contains the following **NettingCutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NettingIdentification <NetgId>	[1..1]			271
{Or	TradeParty <TradPty>	[1..1]	±		271
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		272
	NewCutOff <NewCutOff>	[1..*]			272
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		272
	Currency <Ccy>	[1..1]	CodeSet	C1	272
	CutOffTime <CutOffTm>	[1..1]	Time		273
	ValueDateOffset <ValDtOffset>	[1..1]	Text		273

20.4.2.2.1 NettingIdentification <NetgId>

Presence: [1..1]

Definition: Identifies the netting party or group.

NettingIdentification <NetgId> contains one of the following **NettingIdentification1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TradeParty <TradPty>	[1..1]	±		271
Or}	NettingGroupIdentification <NetgGrpId>	[1..1]	Text		272

20.4.2.2.1.1 TradeParty <TradPty>

Presence: [1..1]

Definition: Describes the individual trading party.

TradeParty <TradPty> contains one of the following elements (see "PartyIdentification73Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

20.4.2.2.1.2 NettingGroupIdentification <NetGrpId>

Presence: [1..1]

Definition: Describes the netting group.

Datatype: "Max35Text" on page 305

20.4.2.2.2 NewCutOff <NewCutOff>

Presence: [1..*]

Definition: Specifies the information regarding the updated netting cut off.

NewCutOff <NewCutOff> contains the following **CutOff1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CutOffUpdateIdentification <CutOffUpdId>	[1..1]	Text		272
	Currency <Ccy>	[1..1]	CodeSet	C1	272
	CutOffTime <CutOffTm>	[1..1]	Time		273
	ValueDateOffset <ValDtOffset>	[1..1]	Text		273

20.4.2.2.2.1 CutOffUpdateIdentification <CutOffUpdId>

Presence: [1..1]

Definition: Identification for the updated netting cut off.

Datatype: "Max35Text" on page 305

20.4.2.2.2.2 Currency <Ccy>

Presence: [1..1]

Definition: Currency linked to the netting cut off.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 293

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

20.4.2.2.2.3 CutOffTime <CutOffTm>

Presence: [1..1]

Definition: Cut off time value for the netting cut off.

Datatype: "ISOTime" on page 308

20.4.2.2.2.4 ValueDateOffset <ValDtOffset>

Presence: [1..1]

Definition: Specifies the offset in business days from the value date from which the netting cut off is to be applied.

Datatype: "DateOffsetText" on page 302

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 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

21 Message Items Types

21.1 MessageComponents

21.1.1 Date Time

21.1.1.1 DateAndDateTimeChoice

Definition: Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		274
Or}	DateTime <DtTm>	[1..1]	DateTime		274

21.1.1.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 300

21.1.1.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 300

21.1.2 Financial Instrument

21.1.2.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		275
	OtherIdentification <OthrId>	[0..*]			275
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276
	Description <Desc>	[0..1]	Text		276

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 a ISIN code exist, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or
    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or
    /Description Must be present
```

21.1.2.1.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 301

21.1.2.1.2 OtherIdentification <Othrid>

Presence: [0..*]

Definition: Identification of a security by proprietary or domestic identification scheme.

OtherIdentification <OthrId> contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		276
	Suffix <Sfx>	[0..1]	Text		276
	Type <Tp>	[1..1]	±		276

21.1.2.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 305

21.1.2.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 304

21.1.2.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277

21.1.2.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 304

21.1.3 Identification Information

21.1.3.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		277
Or}	Proprietary <Prtry>	[1..1]	Text		277

21.1.3.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: "ExternalFinancialInstrumentIdentificationType1Code" on page 297

21.1.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: "Max35Text" on page 305

21.1.3.2 ContactInformation1

Definition: Communication device number or electronic address used for communication.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		277
	FaxNumber <FaxNb>	[0..1]	Text		277
	TelephoneNumber <TelNb>	[0..1]	Text		277
	EmailAddress <EmailAdr>	[0..1]	Text		277

21.1.3.2.1 Name <Nm>

Presence: [0..1]

Definition: Name by which a party is known and which is usually used to identify that party.

Datatype: "Max350Text" on page 305

21.1.3.2.2 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 307

21.1.3.2.3 TelephoneNumber <TelNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 307

21.1.3.2.4 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 305

21.1.4 Miscellaneous

21.1.4.1 Pagination

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		278
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		278

21.1.4.1.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 306

21.1.4.1.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 301):

- *Meaning When True:* Yes
- *Meaning When False:* No

21.1.4.2 RequestDetails3

Definition: Details of data request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	Text		278
	Key <Key>	[0..1]	Text		278

21.1.4.2.1 Type <Tp>

Presence: [1..1]

Definition: Type of data being requested, for example, a sub-member BIC.

Datatype: "Max35Text" on page 305

21.1.4.2.2 Key <Key>

Presence: [0..1]

Definition: Specific report data requested, for example, a BIC.

Datatype: "Max35Text" on page 305

21.1.4.3 RequestDetails4

Definition: Details of one or several keys of the request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Key <Key>	[1..1]	Text		279
	ReportData <RptData>	[0..*]	±		279

21.1.4.3.1 Key <Key>

Presence: [1..1]

Definition: Key for which the specific data is returned, for example, a BIC.

Datatype: "Max35Text" on page 305

21.1.4.3.2 ReportData <RptData>

Presence: [0..*]

Definition: Data being returned.

ReportData <RptData> contains the following elements (see "ReportParameter1" on page 280 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		280
	Value <Val>	[1..1]	Text		280

21.1.4.4 Value

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BaseCurrencyItem <BaseCcyItm>	[1..1]	Amount		279
	AlternateCurrencyItem <AltrnCcyItm>	[1..*]	Amount		279

21.1.4.4.1 BaseCurrencyItem <BaseCcyItm>

Presence: [1..1]

Definition: Specifies the amount in the base currency of the receiver.

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

21.1.4.4.2 AlternateCurrencyItem <AltrnCcyItm>

Presence: [1..*]

Definition: Specifies the amount in another currency.

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

21.1.4.5 PayInCallItem

Definition: Numerical representation of the net increases and decreases in an account at a specific point in time. A cash balance is calculated from a sum of cash credits minus a sum of cash debits.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		280

21.1.4.5.1 Amount <Amt>

Presence: [1..1]

Definition: Specifies the currency and amount of the called item.

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 292

21.1.4.6 ReportParameter1

Definition: Name and value of a parameter being returned.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		280
	Value <Val>	[1..1]	Text		280

21.1.4.6.1 Name <Nm>

Presence: [1..1]

Definition: Name or type of the parameter being returned.

Datatype: "Max70Text" on page 307

21.1.4.6.2 Value <Val>

Presence: [1..1]

Definition: Value of the parameter being returned.

Datatype: "Max350Text" on page 305

21.1.4.7 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		281
	Envelope <Envlp>	[1..1]	(External Schema)		281

Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

21.1.4.7.1 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 305

21.1.4.7.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

21.1.5 Party Identification**21.1.5.1 PartyIdentification44**

Definition: Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		281
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		281

21.1.5.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Datatype: "AnyBICIdentifier" on page 301

21.1.5.1.2 AlternativeIdentifier <Altrntvldr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 305

21.1.5.2 PartyIdentification73Choice

Definition: Identification of a party by a choice between a BIC or a name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

21.1.5.2.1 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "[NameAndAddress8](#)" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		287
	Address <Adr>	[0..1]	±		287
	AlternativeIdentifier <AltrntvIdr>	[0..10]	Text		287

21.1.5.2.2 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "[PartyIdentification44](#)" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		281
	AlternativeIdentifier <AltrntvIdr>	[0..10]	Text		281

21.1.5.2.3 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party Identification specified as a list of values per element

PartyIdentification <PtyId> contains the following elements (see "PartyIdentification59" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		284
	AnyBIC <AnyBIC>	[0..1]	±		284
	AccountNumber <AcctNb>	[0..1]	Text		284
	Address <Adr>	[0..1]	Text		285
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		285
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		285

21.1.5.3 PartyIdentification60

Definition: Identification of a party by fund name, name and address or an LEI.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		283
	NameAndAddress <NmAndAdr>	[0..1]	±		283
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		283

21.1.5.3.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of a fund.

Datatype: "Max35Text" on page 305

21.1.5.3.2 NameAndAddress <NmAndAdr>

Presence: [0..1]

Definition: Identification of the party expressed as name and an optional address and an optional alternative identifier.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress8" on page 287 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		287
	Address <Adr>	[0..1]	±		287
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		287

21.1.5.3.3 LegalEntityIdentifier <LglNttyldr>

Presence: [0..1]

Definition: Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 301

21.1.5.4 PartyIdentification59

Definition: Identification of a party. The party can be identified by providing the party's name and optionally, the BIC, account number, address, clearing system identification or LEI can also be provided.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyName <PtyNm>	[0..1]	Text		284
	AnyBIC <AnyBIC>	[0..1]	±		284
	AccountNumber <AcctNb>	[0..1]	Text		284
	Address <Adr>	[0..1]	Text		285
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		285
	LegalEntityIdentifier <LglNttyldr>	[0..1]	IdentifierSet		285

Constraints

- **PartyNameOrLEIRule**

PartyName must be present or LegalEntityIdentifier must be present.

Following Must be True

/PartyName Must be present

Or /LegalEntityIdentifier Must be present

21.1.5.4.1 PartyName <PtyNm>

Presence: [0..1]

Definition: Identification of the party expressed as the party's name.

Datatype: "Max34Text" on page 305

21.1.5.4.2 AnyBIC <AnyBIC>

Presence: [0..1]

Definition: Identification of the party expressed as a BIC and an optional alternative identifier.

AnyBIC <AnyBIC> contains the following elements (see "PartyIdentification44" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		281
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		281

21.1.5.4.3 AccountNumber <AcctNb>

Presence: [0..1]

Definition: Identification of the party's account number.

Datatype: ["Max34Text" on page 305](#)

21.1.5.4.4 Address <Adr>

Presence: [0..1]

Definition: Identification of the party's address.

Datatype: ["Max105Text" on page 303](#)

21.1.5.4.5 ClearingSystemIdentification <ClrSysId>

Presence: [0..1]

Definition: Choice of a clearing system identifier.

ClearingSystemIdentification <ClrSysId> contains one of the following elements (see ["ClearingSystemIdentification2Choice" on page 291](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		291
Or}	Proprietary <Prtry>	[1..1]	Text		291

21.1.5.4.6 LegalEntityIdentifier <LglnTtyldr>

Presence: [0..1]

Definition: Identification of the Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: ["LEIIdentifier" on page 301](#)

21.1.6 Postal Address

21.1.6.1 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		285
	AddressLine <AdrLine>	[0..5]	Text		286
	StreetName <StrtNm>	[0..1]	Text		286
	BuildingNumber <BldgNb>	[0..1]	Text		286
	PostCode <PstCd>	[0..1]	Text		286
	TownName <TwnNm>	[0..1]	Text		286
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		286
	Country <Ctry>	[1..1]	CodeSet		287

21.1.6.1.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 294

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

21.1.6.1.2 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 307

21.1.6.1.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 307

21.1.6.1.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 304

21.1.6.1.5 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 304

21.1.6.1.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 305

21.1.6.1.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: ["Max35Text" on page 305](#)

21.1.6.1.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: ["CountryCode" on page 296](#)

21.1.6.2 NameAndAddress8

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		287
	Address <Adr>	[0..1]	±		287
	AlternativeIdentifier <Altrntvldr>	[0..10]	Text		287

21.1.6.2.1 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 305](#)

21.1.6.2.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see ["PostalAddress1" on page 285](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		285
	AddressLine <AdrLine>	[0..5]	Text		286
	StreetName <StrtNm>	[0..1]	Text		286
	BuildingNumber <BldgNb>	[0..1]	Text		286
	PostCode <PstCd>	[0..1]	Text		286
	TownName <TwnNm>	[0..1]	Text		286
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		286
	Country <Ctry>	[1..1]	CodeSet		287

21.1.6.2.3 AlternativeIdentifier <Altrntvldr>

Presence: [0..10]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

Datatype: "Max35Text" on page 305

21.1.7 Rate

21.1.7.1 AgreedRate2

Definition: Information needed to process a currency exchange or conversion.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[1..1]	Rate		288
	UnitCurrency <UnitCcy>	[1..1]	CodeSet		288
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet		288

21.1.7.1.1 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: The value of one currency expressed in relation to another currency. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "BaseOneRate" on page 302

21.1.7.1.2 UnitCurrency <UnitCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange. In the example 1GBP = xxxCUR, the unit currency is GBP.

Datatype: "CurrencyCode" on page 296

21.1.7.1.3 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Datatype: "CurrencyCode" on page 296

21.1.8 Securities Identification

21.1.8.1 FundIdentification4

Definition: Distinct pool of financial instruments managed by a single investment policy. May or may not be part of an umbrella fund. The pool is issued in at least one investment fund class.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	±		289
	AccountIdentificationWithCustodian <AcctIdWthCtdn>	[0..1]	Text		289
	CustodianIdentification <CtdnId>	[0..1]	±		289

21.1.8.1.1 FundIdentification <FndId>

Presence: [1..1]

Definition: Identification of the investment fund.

FundIdentification <FndId> contains the following elements (see ["PartyIdentification60"](#) on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FundIdentification <FndId>	[1..1]	Text		283
	NameAndAddress <NmAndAdr>	[0..1]	±		283
	LegalEntityIdentifier <LglnNtyldr>	[0..1]	IdentifierSet		283

21.1.8.1.2 AccountIdentificationWithCustodian <AcctIdWthCtdn>

Presence: [0..1]

Definition: Identifies the account of the fund held with the custodian.

Datatype: ["Max35Text"](#) on page 305

21.1.8.1.3 CustodianIdentification <CtdnId>

Presence: [0..1]

Definition: Identification of the custodian which services the account of the fund.

CustodianIdentification <CtdnId> contains one of the following elements (see ["PartyIdentification73Choice"](#) on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	NameAndAddress <NmAndAdr>	[1..1]	±		282
Or	AnyBIC <AnyBIC>	[1..1]	±		282
Or}	PartyIdentification <PtyId>	[1..1]	±		282

21.1.9 Status

21.1.9.1 Status27Choice

Definition: Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		289
Or}	Proprietary <Prtry>	[1..1]	Text		290

21.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus6Code" on page 298

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.1.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed in a proprietary form.

Datatype: "Max35Text" on page 305

21.1.9.2 Status28Choice

Definition: Specifies the status.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		290
Or}	Proprietary <Prtry>	[1..1]	Text		291

21.1.9.2.1 Code <Cd>

Presence: [1..1]

Definition: Status expressed as a code.

Datatype: "TradeStatus7Code" on page 299

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status

21.1.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Status expressed as a proprietary form.

Datatype: "Max35Text" on page 305

21.1.10 System Identification

21.1.10.1 ClearingSystemIdentification2Choice

Definition: Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		291
Or}	Proprietary <Prtry>	[1..1]	Text		291

21.1.10.1.1 Code <Cd>

Presence: [1..1]

Definition: Identification of a clearing system, in a coded form as published in an external list.

Datatype: "ExternalClearingSystemIdentification1Code" on page 297

21.1.10.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

Datatype: "Max35Text" on page 305

21.2 Message Datatypes

21.2.1 Amount

21.2.1.1 ActiveCurrencyAndAmount

Definition: A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 293

Format

minInclusive	0
totalDigits	18
fractionDigits	5

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.2.1.2 ActiveOrHistoricCurrencyAndAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 294

Format

minInclusive	0
--------------	---

totalDigits	18
fractionDigits	5

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

21.2.1.3 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

21.2.2 CodeSet**21.2.2.1 ActiveCurrencyCode**

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}
---------	------------

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

21.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

21.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

21.2.2.4 AllocationIndicator1Code

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Type: CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

21.2.2.5 CallIn1Code

Definition: Specifies the type of pay-in call report.

Type: CodeSet

CodeName	Name	Definition
CFAV	CallForAccountValue	Pay-in call is for account value.
CFST	CallForSettlement	Pay-in call is for settlement.
CFCC	CallForCurrencyClose	Pay-in call is for currency close.

21.2.2.6 CollateralisationIndicator1Code

Definition: Specifies whether the transaction is collateralised.

Type: CodeSet

CodeName	Name	Definition
FULL	FullyCollateralised	Transaction is fully collateralised.
ONEW	OneWayCollateralised	Transaction is one-way collateralised.
PART	PartiallyCollateralised	Transaction is partially collateralised.
UNCO	Uncollateralised	Transaction is uncollateralised.

21.2.2.7 CorporateSectorIdentifier1Code

Definition: Identifies the corporate sector of the counterparty for reporting to trade repositories.

Type: CodeSet

CodeName	Name	Definition
L	AlternativeInvestmentFund	Alternative investment fund managed by an Alternative Investment Fund Manager (AIFM) authorised or registered in accordance with European Securities and Markets Authority (ESMA) Directive 2011/61/EU.
A	Assurance	Assurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2002/83/EC.
C	CreditInstitution	Credit Institution authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2006/48/EC.
I	Insurance	Insurance undertaking in accordance with European Securities and Markets Authority (ESMA) Directive 73/239/EEC.
F	InvestmentFirm	Investment firm in accordance with European Securities and Markets Authority (ESMA) Directive 2004/39/EC.
O	OccupationalRetirementProvision	Institution for occupational retirement provision within the meaning of Article 6(a) of European Securities and Markets Authority (ESMA) Directive 2003/41/EC.

CodeName	Name	Definition
R	Reinsurance	Reinsurance undertaking authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2005/68/EC.
U	UCITS	Undertakings for Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with European Securities and Markets Authority (ESMA) Directive 2009/65/EC.

21.2.2.8 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern [A-Z]{2,2}

Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

21.2.2.9 CurrencyCode

Definition: Code allocated to a currency, by a maintenance agency, under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds". Valid currency codes are registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

Type: CodeSet

Format

pattern [A-Z]{3,3}

Constraints

- **ValidationByTable**

Must be a valid currency code which is registered with the ISO 4217 Maintenance Agency, and consist of three contiguous letters.

21.2.2.10 Entry2Code

Definition: Specifies the type of an entry in a report.

Type: CodeSet

CodeName	Name	Definition
TRIA	Trial	Trial pay-in schedule.

CodeName	Name	Definition
OFFI	Official	Official pay-in schedule.
REQU	Requested	Pay-in schedule on request.

21.2.2.11 ExternalClearingSystemIdentification1Code

Definition: Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	5

21.2.2.12 ExternalFinancialInstrumentIdentificationType1Code

Definition: Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

21.2.2.13 PaymentReceipt1Code

Definition: Specifies if an operation is a payment, or a receipt or none.

Type: CodeSet

CodeName	Name	Definition
PAYM	Payment	Operation is a payment.
RECE	Receipt	Operation is a receipt.
NONE	None	Operation is null.

21.2.2.14 SideIndicator1Code

Definition: To indicate either the reference for the Central Counterparty (CCP) leg or the reference for the client leg of the transaction.

Type: CodeSet

CodeName	Name	Definition
CCPL	CCPLeg	Clearing broker identification is for the Central Counterparty (CCP) leg.
CLNT	ClientLeg	Clearing broker identification is for the client leg.

21.2.2.15 StatusSubType2Code

Definition: Indicates the sub status of the trade notification.

Type: CodeSet

CodeName	Name	Definition
SMDY	OnlySameDayFlagTrue	Same day flag has been set to true for the sub status of the trade notification.

21.2.2.16 TradeStatus6Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
FMTC	Matched	Trade is matched.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
RJCT	Rejected	Trade is rejected.
RSCD	Rescinded	Trade is rescinded.
STLD	Settled	Settlement is complete.
SPLI	Split	Trade has been split into subtrades for settlement efficiency.
UMTC	Unmatched	Trade is unmatched.
SMAT	SettlementMature	Trade has been selected for settlement.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status
NETT	Netted	Trade has been netted by the central system.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
OMTC	OpenMatched	For NDF trades, the trade is marked as open match when both open confirmations from both parties match.

21.2.2.17 TradeStatus7Code

Definition: Specifies the status of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
INVA	Invalid	Trade is invalid.
UMTC	Unmatched	Trade is unmatched.
FMTC	Matched	Trade is matched.
SMAT	SettlementMature	Trade has been selected for settlement.
SUSP	Suspended	Trade has been marked not ready for settlement.
SMAP	SettlementMaturePending	Trade has been selected for settlement and is pending.
PFIX	PartialFix	For NDF instructions, open confirmations are matched and the Fix confirmations are not matched.
FUMT	FixUnmatched	For NDF instructions, if a party has submitted both the open and fix confirmations and the counterparty is yet to submit the open and fix confirmation the instruction is updated to 'Fix Unmatched' Status

21.2.2.18 Trading1MethodCode

Definition: Specifies the method used for the negotiation and execution of the trade.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electronic	Trade executed through an electronic trading system.
PHON	Phone	Trade executed over the phone.
BROK	Broker	Trade executed through a broker.

21.2.2.19 UnderlyingProductIdentifier1Code

Definition: Indicates the underlying product type for reporting to trade repositories. These product codes must be in line with the ISDA Product Taxonomy.

Type: CodeSet

CodeName	Name	Definition
FORW	ForeignExchangeForward	Underlying product type of the transaction is a Foreign Exchange Forward.
NDFO	ForeignExchangeNonDeliverableForward	Underlying product type of the transaction is a Foreign Exchange Non Deliverable Forward.
SPOT	ForeignExchangeSpot	Underlying product type of the transaction is Foreign Exchange Spot.

CodeName	Name	Definition
SWAP	ForeignExchangeSWAP	Underlying product type of the transaction is a Foreign Exchange SWAP.

21.2.2.20 WithdrawalReason1Code

Definition: Specifies the reason that an alleged trade is withdrawn.

Type: CodeSet

CodeName	Name	Definition
RJCT	Rejected	Alleged trade is rejected.
RSCD	Rescinded	Alleged trade is rescinded.
WTDN	Withdrawn	Alleged trade is withdrawn due to an amendment.

21.2.3 Date

21.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

21.2.4 DateTime

21.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

21.2.5 IdentifierSet

21.2.5.1 AnyBICIdentifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered by the ISO 9362 Registration Authority in the BIC directory, and consists of eight (8) or eleven (11) contiguous characters.

21.2.5.2 ISINOct2015Identifier

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}

21.2.5.3 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: SWIFT and DTCC; LEIIdentifier

Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

21.2.6 Indicator

21.2.6.1 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

21.2.7 Rate

21.2.7.1 BaseOneRate

Definition: Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

21.2.7.2 PercentageRate

Definition: Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

21.2.8 Text

21.2.8.1 DateOffsetText

Definition: Specifies a date offset in the form of an integer value of business days. Restricted to the values 0, -1 and -2.

Type: Text

Format

pattern	0 -1 -2
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21.2.8.2 Exact2AlphaNumericText

Definition: Specifies an alphanumeric string with an exact length of 2 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{2}
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21.2.8.3 Exact42Text

Definition: Specifies a character string with an exact length of 42 characters.

Type: Text

Format

length	42
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21.2.8.4 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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21.2.8.5 Exact4NumericText

Definition: Specifies a numeric string with an exact length of 4 digits

Type: Text

Format

pattern	[0-9]{4}
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21.2.8.6 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

21.2.8.7 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

21.2.8.8 Max10NumericText

Definition: Specifies a numeric string with a maximum length of 10 digits.

Type: Text

Format

pattern	[0-9]{1,10}
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21.2.8.9 Max10Text

Definition: Specifies a character string with a maximum length of 10 characters.

Type: Text

Format

minLength	1
maxLength	10

21.2.8.10 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

21.2.8.11 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

21.2.8.12 Max20000Text

Definition: Specifies a character string with a maximum length of 20,000 characters.

Type: Text

Format

minLength	1
maxLength	20000

21.2.8.13 Max20Text

Definition: Specifies a character string with a maximum length of 20 characters.

Type: Text

Format

minLength	1
maxLength	20

21.2.8.14 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

21.2.8.15 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

21.2.8.16 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

21.2.8.17 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

21.2.8.18 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

21.2.8.19 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}

21.2.8.20 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

21.2.8.21 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

21.2.8.22 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}
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21.2.8.23 Max6AlphaText

Definition: Specifies an alpha string between 1 and 6 characters.

Type: Text

Format

pattern	[a-zA-Z]{1,6}
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21.2.8.24 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

21.2.8.25 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}
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21.2.8.26 RateSourceText

Definition: Specifies a rate source.

The values to be used for the settlement rate source are published in Annex A of the 1998 FX and Currency

Option Definitions (the FX definitions, as published by the International Swaps and Derivatives Association,

Inc., the Emerging Markets Traders Association and the Foreign Exchange Committee) as amended and

supplemented from time to time.

Type: Text

Format

pattern	[a-zA-Z]{3}[0-9]{1,2}
---------	-----------------------

21.2.9 Time

21.2.9.1 ISOTime

Definition: A particular point in the progression of time in a calendar day expressed in either UTC time format (hh:mm:ss.sssZ), local time with UTC offset format (hh:mm:ss.sss+/-hh:mm), or local time format (hh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time

21.2.10 Year

21.2.10.1 ISOYear

Definition: Year represented by YYYY (ISO 8601)

Type: Year