

ISO 20022

CCP Clearing

Message Definition Report - Part 2

Approved by the Securities SEG on January 30th

This document provides details of the Message Definitions for CCP Clearing.

28 February 2015

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1 Message Set Overview

Introduction

The clearing messages support all required business flows, including trade management, position management, risk management, collateral management, and settlement management for the equities and fixed-income asset classes.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
secl.001.001.03 TradeLegNotificationV03	<p>The TradeLegNotification message is sent by the central counterparty (CCP) to a clearing member to report the trade that has been executed by the trading platform.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.002.001.03 TradeLegNotificationCancellationV03	<p>The TradeLegNotificationCancellation message is sent by the central counterparty (CCP) to a clearing member to notify the cancellation of a TradeLegNotification message previously sent.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.003.001.03 TradeLegStatementV03	<p>The TradeLegStatement message is sent by the central counterparty (CCP) to a clearing member to report all trades that have been executed by the trading platform.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.004.001.03 NetPositionV03	<p>The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
secl.005.001.02 MarginReportV02	<p>The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:</p> <ul style="list-style-type: none"> - the exposure resulting from the trade positions - the value of the collateral held by the CCP (market value of this collateral) and - the resulting difference representing the risk encountered by the CCP.

MessageDefinition	Definition
	The message definition is intended for use with the ISO20022 Business Application Header.
secl.006.001.02 DefaultFundContributionReportV02	<p>The DefaultFundContributionReport message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
secl.007.001.03 BuyInNotificationV03	<p>The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
secl.008.001.03 BuyInResponseV03	<p>The BuyInResponse message is sent by the clearing member to the central counterparty as a response to the previous buy-in notification message.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
secl.009.001.03 BuyInConfirmationV03	<p>The Buy In Confirmation message is sent by the central counterparty (CCP) to the clearing member to confirm the details of the transaction resulting from the buy in.</p> <p>The message definition is intended for use with the ISO 20022 Business Application Header.</p>
secl.010.001.03 SettlementObligationReportV03	<p>The SettlementObligationReport message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

2 **secl.001.001.03**

TradeLegNotificationV03

2.1 **MessageDefinition Functionality**

Scope

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

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

Usage

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

Outline

The TradeLegNotificationV03 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ClearingMember

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

B. ClearingAccount

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

C. DeliveryAccount

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

D. NonClearingMember

Provides details about the non clearing member identification and account.

E. ClearingDetails

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

F. TradeLegDetails

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

G. SettlementDetails

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

H. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegNtfctn>	[1..1]		C11	
	ClearingMember <ClrMmb>	[1..1]	±		15
	ClearingAccount <ClrAcct>	[1..1]	±		15
	DeliveryAccount <DlvryAcct>	[0..1]	±		15
	NonClearingMember <NonClrMmb>	[0..1]	±		16
	ClearingDetails <ClrDtls>	[0..1]		C18	16
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		19
	ClearingSegment <ClrSgmt>	[0..1]	±		19
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		19
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			20
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		22
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		23
	DeliveringParties <DlvrgPties>	[0..1]		C9	23
	Depository <Dpstry>	[1..1]	±		25
	Party1 <Pty1>	[1..1]			25
	PartyIdentification <Ptyld>	[1..1]	±		25
	AccountIdentification <Acctld>	[0..1]	Text		26
	ProcessingIdentification <Prcgld>	[0..1]	Text		26
	ProcessingDate <PrcgDt>	[0..1]	±		26
	SubAccount <SubAcct>	[0..1]			26
	Identification <ld>	[1..1]			27
	Proprietary <Prtry>	[1..1]			27
	Identification <ld>	[1..1]	Text		27
	Name <Nm>	[0..1]	Text		27
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	Party2 <Pty2>	[0..1]			28
	PartyIdentification <Ptyld>	[1..1]	±		29
	AccountIdentification <Acctld>	[0..1]	Text		29

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <PrcgId>	[0..1]	Text		29
	ProcessingDate <PrcgDt>	[0..1]	±		29
	SubAccount <SubAcct>	[0..1]			29
	Identification <Id>	[1..1]			30
	Proprietary <Prtry>	[1..1]			30
	Identification <Id>	[1..1]	Text		30
	Name <Nm>	[0..1]	Text		30
	Characteristic <Chrtc>	[0..1]	Text		31
	ContactPerson <CtctPrsn>	[0..1]	±		31
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		31
	ReceivingParties <RcvgPties>	[0..1]		C10	31
	Depository <Dpstry>	[1..1]	±		33
	Party1 <Pty1>	[1..1]			33
	PartyIdentification <PtyId>	[1..1]	±		33
	AccountIdentification <AcctId>	[0..1]	Text		34
	ProcessingIdentification <PrcgId>	[0..1]	Text		34
	ProcessingDate <PrcgDt>	[0..1]	±		34
	SubAccount <SubAcct>	[0..1]			34
	Identification <Id>	[1..1]			35
	Proprietary <Prtry>	[1..1]			35
	Identification <Id>	[1..1]	Text		35
	Name <Nm>	[0..1]	Text		35
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36
	Party2 <Pty2>	[0..1]			36
	PartyIdentification <PtyId>	[1..1]	±		37
	AccountIdentification <AcctId>	[0..1]	Text		37
	ProcessingIdentification <PrcgId>	[0..1]	Text		37
	ProcessingDate <PrcgDt>	[0..1]	±		37
	SubAccount <SubAcct>	[0..1]			37
	Identification <Id>	[1..1]			38

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			38
	Identification <Id>	[1..1]	Text		38
	Name <Nm>	[0..1]	Text		38
	Characteristic <Chrtc>	[0..1]	Text		39
	ContactPerson <CtctPrsn>	[0..1]	±		39
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		39
	TradeLegDetails <TradLegDtls>	[1..1]			39
	TradeLegIdentification <TradLegId>	[1..1]	Text		42
	TradeIdentification <TradId>	[0..1]	Text		42
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		42
	OrderIdentification <OrdId>	[0..1]	Text		42
	AllocationIdentification <AllcnId>	[0..1]	Text		43
	Status <Sts>	[0..1]	CodeSet		43
	TradeDate <TradDt>	[1..1]	DateTime		43
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		43
	SettlementDate <SttlmDt>	[0..1]			43
{Or	Date <Dt>	[1..1]	Date		43
Or}	DateCode <DtCd>	[1..1]	±		44
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C19	44
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	45
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		45
	TradeQuantity <TradQty>	[1..1]	±		46
	DealPrice <DealPric>	[1..1]	±		47
	GrossAmount <GrssAmt>	[0..1]			47
	Amount <Amt>	[1..1]	Amount	C2, C7	47
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		48
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			48
	Amount <Amt>	[1..1]	Amount	C2, C7	48
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		48
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	49

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		49
	Type <Tp>	[1..1]	±		49
	PlaceOfListing <PlcOfListg>	[0..1]		C17	50
	Identification <Id>	[0..1]	±		50
	Type <Tp>	[1..1]	±		50
	TradeType <TradTp>	[1..1]	CodeSet		51
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		51
	Broker <Brkr>	[0..1]			51
	Identification <Id>	[1..1]			52
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		53
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[0..1]			54
	AddressType <AdrTp>	[0..1]	CodeSet		55
	AddressLine <AdrLine>	[0..5]	Text		55
	StreetName <StrtNm>	[0..1]	Text		55
	BuildingNumber <BldgNb>	[0..1]	Text		55
	PostCode <PstCd>	[0..1]	Text		56
	TownName <TwnNm>	[0..1]	Text		56
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		56
	Country <Ctry>	[1..1]	CodeSet	C6	56
	AlternateIdentification <AltrnId>	[0..1]			56
	IdentificationType <IdTp>	[1..1]			57
{Or	Code <Cd>	[1..1]	CodeSet		57
Or}	Proprietary <Prtry>	[1..1]	±		57
	Country <Ctry>	[1..1]	CodeSet	C6	57
	AlternateIdentification <AltrnId>	[1..1]	Text		58
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		58
	ProcessingIdentification <PrctlId>	[0..1]	Text		58
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	58

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingParty <TradgPty>	[1..1]	±		58
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		59
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		59
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		59
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		60
	SafekeepingPlace <SfkpgPlc>	[0..1]			60
{Or	Identification <Id>	[1..1]			60
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		61
	Identification <Id>	[0..1]	Text		61
Or	Country <Ctry>	[1..1]	CodeSet	C6	61
Or	TypeAndIdIdentification <TpAndId>	[1..1]			61
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		62
	Identification <Id>	[1..1]	IdentifierSet	C4	62
Or}	Proprietary <Prtry>	[1..1]			62
	Identification <Id>	[0..1]	Text		63
	Type <Tp>	[1..1]			63
	Identification <Id>	[1..1]	Text		63
	Issuer <Issr>	[1..1]	Text		63
	SchemeName <SchmeNm>	[0..1]	Text		63
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		63
	SettlementDetails <SttlmDtls>	[1..1]			64
	SettlementAmount <SttlmAmt>	[1..1]	±		64
	Depository <Dpstry>	[0..1]	±		64
	SupplementaryData <SplmtryData>	[0..*]	±	C20	65

2.3 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 AdditonalDetailsGuideline

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 CoexistencelssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C6 Country

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 CurrencyAmount

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

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

C9 DepositoryGuideline

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

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

C10 DepositoryGuideline

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

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

C11 DepositoryOrPlaceOfListingPresenceRule

Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

Following Must be True

/SettlementDetails/Depository Must be present

Or /TradeLegDetails/PlaceOfListing Must be present

This constraint is defined at the MessageDefinition level.

C12 DescriptionPresenceRule

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

C13 DescriptionUsageRule

Description must be used alone as the last resort.

C14 ISINGuideline

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

C15 ISINPresenceRule

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

C16 MarketTypeAndIdentificationRule

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

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

C17 MarketTypeAndIdentificationRule

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

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

C18 NonGuaranteedTradePresenceRule

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present. (CrossElementComplexRule)

C19 OtherIdentificationPresenceRule

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

C20 SupplementaryDataRule

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

C21 ValidationByTable

(Algorithm)

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

2.4.2 ClearingAccount <ClrAcct>

Presence: [1..1]

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

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

2.4.3 DeliveryAccount <DlvryAcct>

Presence: [0..1]

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

DeliveryAccount <DlvryAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

2.4.4 NonClearingMember <NonClrMmb>

Presence: [0..1]

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

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount31](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

2.4.5 ClearingDetails <ClrDtls>

Presence: [0..1]

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

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

ClearingDetails <ClrDtls> contains the following **Clearing4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		19
	ClearingSegment <ClrSgmt>	[0..1]	±		19
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		19
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			20
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		22
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		23
	DeliveringParties <DlvrGParties>	[0..1]		C9	23
	Depository <Dpstry>	[1..1]	±		25
	Party1 <Pty1>	[1..1]			25
	PartyIdentification <Ptyld>	[1..1]	±		25
	AccountIdentification <Acctld>	[0..1]	Text		26
	ProcessingIdentification <Prcgld>	[0..1]	Text		26
	ProcessingDate <PrcgDt>	[0..1]	±		26
	SubAccount <SubAcct>	[0..1]			26
	Identification <ld>	[1..1]			27
	Proprietary <Prtry>	[1..1]			27
	Identification <ld>	[1..1]	Text		27
	Name <Nm>	[0..1]	Text		27
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	Party2 <Pty2>	[0..1]			28
	PartyIdentification <Ptyld>	[1..1]	±		29
	AccountIdentification <Acctld>	[0..1]	Text		29
	ProcessingIdentification <Prcgld>	[0..1]	Text		29
	ProcessingDate <PrcgDt>	[0..1]	±		29
	SubAccount <SubAcct>	[0..1]			29
	Identification <ld>	[1..1]			30
	Proprietary <Prtry>	[1..1]			30
	Identification <ld>	[1..1]	Text		30
	Name <Nm>	[0..1]	Text		30

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Characteristic <Chrtc>	[0..1]	Text		31
	ContactPerson <CtctPrsn>	[0..1]	±		31
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		31
	ReceivingParties <RcvgPties>	[0..1]		C10	31
	Depository <Dpstry>	[1..1]	±		33
	Party1 <Pty1>	[1..1]			33
	PartyIdentification <PtyId>	[1..1]	±		33
	AccountIdentification <AcctId>	[0..1]	Text		34
	ProcessingIdentification <PrcgId>	[0..1]	Text		34
	ProcessingDate <PrcgDt>	[0..1]	±		34
	SubAccount <SubAcct>	[0..1]			34
	Identification <Id>	[1..1]			35
	Proprietary <Prtry>	[1..1]			35
	Identification <Id>	[1..1]	Text		35
	Name <Nm>	[0..1]	Text		35
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36
	Party2 <Pty2>	[0..1]			36
	PartyIdentification <PtyId>	[1..1]	±		37
	AccountIdentification <AcctId>	[0..1]	Text		37
	ProcessingIdentification <PrcgId>	[0..1]	Text		37
	ProcessingDate <PrcgDt>	[0..1]	±		37
	SubAccount <SubAcct>	[0..1]			37
	Identification <Id>	[1..1]			38
	Proprietary <Prtry>	[1..1]			38
	Identification <Id>	[1..1]	Text		38
	Name <Nm>	[0..1]	Text		38
	Characteristic <Chrtc>	[0..1]	Text		39
	ContactPerson <CtctPrsn>	[0..1]	±		39
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		39

Constraints

- **NonGuaranteedTradePresenceRule**

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And /GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

2.4.5.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

Presence: [1..1]

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

Datatype: "NettingEligible1Code" on page 456

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

2.4.5.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

2.4.5.3 GuaranteedTrade <GrntedTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

2.4.5.4 NonGuaranteedTrade <NonGrntedTrad>

Presence: [0..1]

Definition: In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

NonGuaranteedTrade <NonGrntedTrad> contains the following **NonGuaranteedTrade3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		22
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		23
	DeliveringParties <DlvrgPties>	[0..1]		C9	23
	Depository <Dpstry>	[1..1]	±		25
	Party1 <Pty1>	[1..1]			25
	PartyIdentification <Ptyld>	[1..1]	±		25
	AccountIdentification <Acctld>	[0..1]	Text		26
	ProcessingIdentification <Prcgld>	[0..1]	Text		26
	ProcessingDate <PrcgDt>	[0..1]	±		26
	SubAccount <SubAcct>	[0..1]			26
	Identification <ld>	[1..1]			27
	Proprietary <Prtry>	[1..1]			27
	Identification <ld>	[1..1]	Text		27
	Name <Nm>	[0..1]	Text		27
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28
	Party2 <Pty2>	[0..1]			28
	PartyIdentification <Ptyld>	[1..1]	±		29
	AccountIdentification <Acctld>	[0..1]	Text		29
	ProcessingIdentification <Prcgld>	[0..1]	Text		29
	ProcessingDate <PrcgDt>	[0..1]	±		29
	SubAccount <SubAcct>	[0..1]			29
	Identification <ld>	[1..1]			30
	Proprietary <Prtry>	[1..1]			30
	Identification <ld>	[1..1]	Text		30
	Name <Nm>	[0..1]	Text		30
	Characteristic <Chrtc>	[0..1]	Text		31
	ContactPerson <CtctPrsn>	[0..1]	±		31
	SecuritiesSettlementSystem <ScitiesSttlmSys>	[0..1]	Text		31
	ReceivingParties <RcvgPties>	[0..1]		C10	31

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

2.4.5.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

Presence: [1..1]

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

TradeCounterpartyMemberIdentification <TradCtrPtyMmbld> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

2.4.5.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

Presence: [1..1]

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

TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

2.4.5.4.3 DeliveringParties <DlvrgPties>

Presence: [0..1]

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

Impacted by: C9 "DepositoryGuideline"

DeliveringParties <DlvrgPties> contains the following **DeliveringPartiesAndAccount11** elements

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

Constraints

- **DepositoryGuideline**

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

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

2.4.5.4.3.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

2.4.5.4.3.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		25
	AccountIdentification <AcctId>	[0..1]	Text		26
	ProcessingIdentification <PrcgId>	[0..1]	Text		26
	ProcessingDate <PrcgDt>	[0..1]	±		26
	SubAccount <SubAcct>	[0..1]			26
	Identification <Id>	[1..1]			27
	Proprietary <Prtry>	[1..1]			27
	Identification <Id>	[1..1]	Text		27
	Name <Nm>	[0..1]	Text		27
	Characteristic <Chrtc>	[0..1]	Text		28
	ContactPerson <CtctPrsn>	[0..1]	±		28

2.4.5.4.3.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

2.4.5.4.3.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

2.4.5.4.3.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

2.4.5.4.3.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

2.4.5.4.3.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			27
	Proprietary <Prtry>	[1..1]			27
	Identification <Id>	[1..1]	Text		27
	Name <Nm>	[0..1]	Text		27
	Characteristic <Chrtc>	[0..1]	Text		28

2.4.5.4.3.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			27
	Identification <Id>	[1..1]	Text		27

2.4.5.4.3.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

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

2.4.5.4.3.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

2.4.5.4.3.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.5.4.3.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**2.4.5.4.3.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

2.4.5.4.3.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		29
	AccountIdentification <AcctId>	[0..1]	Text		29
	ProcessingIdentification <PrcgId>	[0..1]	Text		29
	ProcessingDate <PrcgDt>	[0..1]	±		29
	SubAccount <SubAcct>	[0..1]			29
	Identification <Id>	[1..1]			30
	Proprietary <Prtry>	[1..1]			30
	Identification <Id>	[1..1]	Text		30
	Name <Nm>	[0..1]	Text		30
	Characteristic <Chrtc>	[0..1]	Text		31
	ContactPerson <CtctPrsn>	[0..1]	±		31

2.4.5.4.3.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

2.4.5.4.3.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**2.4.5.4.3.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**2.4.5.4.3.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

2.4.5.4.3.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			30
	Proprietary <Prtry>	[1..1]			30
	Identification <Id>	[1..1]	Text		30
	Name <Nm>	[0..1]	Text		30
	Characteristic <Chrtc>	[0..1]	Text		31

2.4.5.4.3.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			30
	Identification <Id>	[1..1]	Text		30

2.4.5.4.3.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		30

2.4.5.4.3.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

2.4.5.4.3.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.5.4.3.3.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**2.4.5.4.3.3.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

2.4.5.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* "Max35Text" on page 466**2.4.5.4.4 ReceivingParties <RcvgPties>***Presence:* [0..1]*Definition:* Provides details about the receiving parties involved in the settlement chain.*Impacted by:* C10 "DepositoryGuideline"

ReceivingParties <RcvgPties> contains the following **ReceivingPartiesAndAccount11** elements

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

Constraints

- **DepositoryGuideline**

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

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

2.4.5.4.4.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

2.4.5.4.4.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		33
	AccountIdentification <AcctId>	[0..1]	Text		34
	ProcessingIdentification <PrcgId>	[0..1]	Text		34
	ProcessingDate <PrcgDt>	[0..1]	±		34
	SubAccount <SubAcct>	[0..1]			34
	Identification <Id>	[1..1]			35
	Proprietary <Prtry>	[1..1]			35
	Identification <Id>	[1..1]	Text		35
	Name <Nm>	[0..1]	Text		35
	Characteristic <Chrtc>	[0..1]	Text		36
	ContactPerson <CtctPrsn>	[0..1]	±		36

2.4.5.4.4.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

2.4.5.4.4.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

2.4.5.4.4.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

2.4.5.4.4.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

2.4.5.4.4.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			35
	Proprietary <Prtry>	[1..1]			35
	Identification <Id>	[1..1]	Text		35
	Name <Nm>	[0..1]	Text		35
	Characteristic <Chrtc>	[0..1]	Text		36

2.4.5.4.4.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			35
	Identification <Id>	[1..1]	Text		35

2.4.5.4.4.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		35

2.4.5.4.4.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

2.4.5.4.4.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.5.4.4.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**2.4.5.4.4.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

2.4.5.4.4.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		37
	AccountIdentification <AcctId>	[0..1]	Text		37
	ProcessingIdentification <PrcgId>	[0..1]	Text		37
	ProcessingDate <PrcgDt>	[0..1]	±		37
	SubAccount <SubAcct>	[0..1]			37
	Identification <Id>	[1..1]			38
	Proprietary <Prtry>	[1..1]			38
	Identification <Id>	[1..1]	Text		38
	Name <Nm>	[0..1]	Text		38
	Characteristic <Chrtc>	[0..1]	Text		39
	ContactPerson <CtctPrsn>	[0..1]	±		39

2.4.5.4.4.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see ["PartyIdentification33Choice"](#) on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

2.4.5.4.4.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* ["Max35Text"](#) on page 466**2.4.5.4.4.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* ["Max35Text"](#) on page 466**2.4.5.4.4.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

2.4.5.4.4.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			38
	Proprietary <Prtry>	[1..1]			38
	Identification <Id>	[1..1]	Text		38
	Name <Nm>	[0..1]	Text		38
	Characteristic <Chrtc>	[0..1]	Text		39

2.4.5.4.4.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			38
	Identification <Id>	[1..1]	Text		38

2.4.5.4.4.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		38

2.4.5.4.4.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

2.4.5.4.4.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.5.4.4.3.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**2.4.5.4.4.3.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

2.4.5.4.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* "Max35Text" on page 466**2.4.6 TradeLegDetails <TradLegDtls>***Presence:* [1..1]*Definition:* Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

TradeLegDetails <TradLegDtls> contains the following **TradeLeg8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegIdentification <TradLegId>	[1..1]	Text		42
	TradeIdentification <TradId>	[0..1]	Text		42
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		42
	OrderIdentification <OrdId>	[0..1]	Text		42
	AllocationIdentification <AllocId>	[0..1]	Text		43
	Status <Sts>	[0..1]	CodeSet		43
	TradeDate <TradDt>	[1..1]	DateTime		43
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		43
	SettlementDate <SttlmDt>	[0..1]			43
{Or	Date <Dt>	[1..1]	Date		43
Or}	DateCode <DtCd>	[1..1]	±		44
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C19	44
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	45
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		45
	TradeQuantity <TradQty>	[1..1]	±		46
	DealPrice <DealPric>	[1..1]	±		47
	GrossAmount <GrssAmt>	[0..1]			47
	Amount <Amt>	[1..1]	Amount	C2, C7	47
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		48
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			48
	Amount <Amt>	[1..1]	Amount	C2, C7	48
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		48
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	49
	Identification <Id>	[0..1]	±		49
	Type <Tp>	[1..1]	±		49
	PlaceOfListing <PlcOfListg>	[0..1]		C17	50
	Identification <Id>	[0..1]	±		50
	Type <Tp>	[1..1]	±		50
	TradeType <TradTp>	[1..1]	CodeSet		51

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		51
	Broker <Brkr>	[0..1]			51
	Identification <Id>	[1..1]			52
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		53
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[0..1]			54
	AddressType <AdrTp>	[0..1]	CodeSet		55
	AddressLine <AdrLine>	[0..5]	Text		55
	StreetName <StrtNm>	[0..1]	Text		55
	BuildingNumber <BldgNb>	[0..1]	Text		55
	PostCode <PstCd>	[0..1]	Text		56
	TownName <TwnNm>	[0..1]	Text		56
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		56
	Country <Ctry>	[1..1]	CodeSet	C6	56
	AlternateIdentification <AltrnId>	[0..1]			56
	IdentificationType <IdTp>	[1..1]			57
{Or	Code <Cd>	[1..1]	CodeSet		57
Or}	Proprietary <Prtry>	[1..1]	±		57
	Country <Ctry>	[1..1]	CodeSet	C6	57
	AlternateIdentification <AltrnId>	[1..1]	Text		58
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		58
	ProcessingIdentification <PrclId>	[0..1]	Text		58
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	58
	TradingParty <TradgPty>	[1..1]	±		58
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		59
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		59
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		59
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		60
	SafekeepingPlace <SfkpgPlc>	[0..1]			60

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			60
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		61
	Identification <Id>	[0..1]	Text		61
Or	Country <Ctry>	[1..1]	CodeSet	C6	61
Or	TypeAndIdentification <TpAndId>	[1..1]			61
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		62
	Identification <Id>	[1..1]	IdentifierSet	C4	62
Or}	Proprietary <Prtry>	[1..1]			62
	Identification <Id>	[0..1]	Text		63
	Type <Tp>	[1..1]			63
	Identification <Id>	[1..1]	Text		63
	Issuer <Issr>	[1..1]	Text		63
	SchemeName <SchmeNm>	[0..1]	Text		63
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		63

2.4.6.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

2.4.6.2 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference allocated by the broker dealer.

Datatype: "Max35Text" on page 466

2.4.6.3 TradeExecutionIdentification <TradExctnId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

2.4.6.4 OrderIdentification <OrdId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.6.5 AllocationIdentification <AllcId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.6.6 Status <Sts>

Presence: [0..1]

Definition: Provides the status of the trade leg.

Datatype: "Status5Code" on page 460

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

2.4.6.7 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODateTime" on page 462

2.4.6.8 TransactionDateTime <TxDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 462

2.4.6.9 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		43
Or}	DateCode <DtCd>	[1..1]	±		44

2.4.6.9.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 462

2.4.6.9.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see "DateCode3Choice" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

2.4.6.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C12 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

2.4.6.11 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: [C21 "ValidationByTable"](#)

Datatype: ["CurrencyCode" on page 452](#)

Constraints

- **ValidationByTable**

2.4.6.12 BuySellIndicator <BuySellInd>

Presence: [1..1]

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

Datatype: ["Side1Code" on page 458](#)

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>

CodeName	Name	Definition
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

2.4.6.13 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		423

2.4.6.14 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

2.4.6.15 GrossAmount <GrssAmt>

Presence: [0..1]

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

GrossAmount <GrssAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	47
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		48

2.4.6.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

2.4.6.15.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

2.4.6.16 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	48
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		48

2.4.6.16.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

2.4.6.16.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

2.4.6.17 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: C16 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		49
	Type <Tp>	[1..1]	±		49

Constraints

- **MarketTypeAndIdentificationRule**

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

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

2.4.6.17.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

2.4.6.17.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "MarketType8Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

2.4.6.18 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place at which the security is listed.

Impacted by: C17 "MarketTypeAndIdentificationRule"

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

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

Constraints

- MarketTypeAndIdentificationRule**

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

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

2.4.6.18.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

2.4.6.18.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "MarketType9Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]			428
	Identification <Id>	[1..1]	Text		428
	Issuer <Issr>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]	Text		428

2.4.6.19 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "TradeType1Code" on page 460

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

2.4.6.20 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

2.4.6.21 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains the following **PartyIdentificationAndAccount100** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			52
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		53
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[0..1]			54
	AddressType <AdrTp>	[0..1]	CodeSet		55
	AddressLine <AdrLine>	[0..5]	Text		55
	StreetName <StrtNm>	[0..1]	Text		55
	BuildingNumber <BldgNb>	[0..1]	Text		55
	PostCode <PstCd>	[0..1]	Text		56
	TownName <TwnNm>	[0..1]	Text		56
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		56
	Country <Ctry>	[1..1]	CodeSet	C6	56
	AlternateIdentification <AltrnId>	[0..1]			56
	IdentificationType <IdTp>	[1..1]			57
{Or	Code <Cd>	[1..1]	CodeSet		57
Or}	Proprietary <Prtry>	[1..1]	±		57
	Country <Ctry>	[1..1]	CodeSet	C6	57
	AlternateIdentification <AltrnId>	[1..1]	Text		58
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		58
	ProcessingIdentification <PrctlId>	[0..1]	Text		58
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	58

2.4.6.21.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	53
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		53
Or}	NameAndAddress <NmAndAdr>	[1..1]			54
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[0..1]			54
	AddressType <AdrTp>	[0..1]	CodeSet		55
	AddressLine <AdrLine>	[0..5]	Text		55
	StreetName <StrtNm>	[0..1]	Text		55
	BuildingNumber <BldgNb>	[0..1]	Text		55
	PostCode <PstCd>	[0..1]	Text		56
	TownName <TwnNm>	[0..1]	Text		56
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		56
	Country <Ctry>	[1..1]	CodeSet	C6	56

2.4.6.21.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 462

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

2.4.6.21.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

2.4.6.21.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		54
	Address <Adr>	[0..1]			54
	AddressType <AdrTp>	[0..1]	CodeSet		55
	AddressLine <AdrLine>	[0..5]	Text		55
	StreetName <StrtNm>	[0..1]	Text		55
	BuildingNumber <BldgNb>	[0..1]	Text		55
	PostCode <PstCd>	[0..1]	Text		56
	TownName <TwnNm>	[0..1]	Text		56
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		56
	Country <Ctry>	[1..1]	CodeSet	C6	56

2.4.6.21.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 466

2.4.6.21.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		55
	AddressLine <AdrLine>	[0..5]	Text		55
	StreetName <StrtNm>	[0..1]	Text		55
	BuildingNumber <BldgNb>	[0..1]	Text		55
	PostCode <PstCd>	[0..1]	Text		56
	TownName <TwnNm>	[0..1]	Text		56
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		56
	Country <Ctry>	[1..1]	CodeSet	C6	56

2.4.6.21.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 450

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

2.4.6.21.1.3.2.2 AddressLine <AdrLine>

Presence: [0..5]

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

Datatype: "Max70Text" on page 466

2.4.6.21.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 466

2.4.6.21.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

2.4.6.21.1.3.2.5 PostCode <PstCd>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

2.4.6.21.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.6.21.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 466

2.4.6.21.1.3.2.8 Country <Ctry>

Presence: [1..1]

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

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

2.4.6.21.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			57
{Or	Code <Cd>	[1..1]	CodeSet		57
Or}	Proprietary <Prtry>	[1..1]	±		57
	Country <Ctry>	[1..1]	CodeSet	C6	57
	AlternateIdentification <AltrnId>	[1..1]	Text		58

2.4.6.21.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		57
Or}	Proprietary <Prtry>	[1..1]	±		57

2.4.6.21.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 461

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

2.4.6.21.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification29](#)" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

2.4.6.21.2.2 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C6 "Country"*Datatype:* "CountryCode" on page 452

Constraints

- **Country**

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

2.4.6.21.2.3 AlternateIdentification <AltrId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 466

2.4.6.21.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.6.21.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

2.4.6.21.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrnDtls>	[0..1]	Text		433
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

2.4.6.22 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

2.4.6.23 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

2.4.6.24 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

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

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

2.4.6.25 TradingCapacity <TradgCpcty>

Presence: [1..1]

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

Datatype: "[TradingCapacity5Code](#)" on page 460

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

2.4.6.26 TradePostingCode <TradPstngCd>

Presence: [0..1]

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

Datatype: "TradePosting1Code" on page 460

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

2.4.6.27 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			60
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		61
	Identification <Id>	[0..1]	Text		61
Or	Country <Ctry>	[1..1]	CodeSet	C6	61
Or	TypeAndIdentification <TpAndId>	[1..1]			61
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		62
	Identification <Id>	[1..1]	IdentifierSet	C4	62
Or}	Proprietary <Prtry>	[1..1]			62
	Identification <Id>	[0..1]	Text		63
	Type <Tp>	[1..1]			63
	Identification <Id>	[1..1]	Text		63
	Issuer <Issr>	[1..1]	Text		63
	SchemeName <SchmeNm>	[0..1]	Text		63

2.4.6.27.1 Identification <Id>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		61
	Identification <Id>	[0..1]	Text		61

2.4.6.27.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

2.4.6.27.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 466

2.4.6.27.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

2.4.6.27.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

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

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		62
	Identification <Id>	[1..1]	IdentifierSet	C4	62

2.4.6.27.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

2.4.6.27.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 462**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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

2.4.6.27.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		63
	Type <Tp>	[1..1]			63
	Identification <Id>	[1..1]	Text		63
	Issuer <Issr>	[1..1]	Text		63
	SchemeName <SchmeNm>	[0..1]	Text		63

2.4.6.27.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 466**2.4.6.27.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		63
	Issuer <Issr>	[1..1]	Text		63
	SchemeName <SchmeNm>	[0..1]	Text		63

2.4.6.27.4.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 465**2.4.6.27.4.2.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 466**2.4.6.27.4.2.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**2.4.6.28 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

2.4.7 SettlementDetails <SttlmDtls>

Presence: [1..1]

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

SettlementDetails <SttlmDtls> contains the following **Settlement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		64
	Depository <Dpstry>	[0..1]	±		64

2.4.7.1 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

2.4.7.2 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

2.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C20 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

Constraints

- **SupplementaryDataRule**

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

3 **secl.002.001.03**

TradeLegNotificationCancellationV03

3.1 **MessageDefinition Functionality**

Scope

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

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

Usage

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

Outline

The TradeLegNotificationCancellationV03 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ClearingMember

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

B. ClearingAccount

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

C. DeliveryAccount

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

D. NonClearingMember

Provides details about the non clearing member identification and account.

E. ClearingDetails

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

F. TradeLegDetails

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

G. SettlementDetails

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

H. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegNtfctnCxl>	[1..1]		C11	
	ClearingMember <ClrMmb>	[1..1]	±		75
	ClearingAccount <ClrAcct>	[1..1]	±		75
	DeliveryAccount <DlvryAcct>	[0..1]	±		75
	NonClearingMember <NonClrMmb>	[0..1]	±		76
	ClearingDetails <ClrDtls>	[0..1]		C18	76
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		79
	ClearingSegment <ClrSgmt>	[0..1]	±		79
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		79
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			80
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		82
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		83
	DeliveringParties <DlvrgPties>	[0..1]		C9	83
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			85
	PartyIdentification <Ptyld>	[1..1]	±		85
	AccountIdentification <Acctld>	[0..1]	Text		86
	ProcessingIdentification <Prcgld>	[0..1]	Text		86
	ProcessingDate <PrcgDt>	[0..1]	±		86
	SubAccount <SubAcct>	[0..1]			86
	Identification <ld>	[1..1]			87
	Proprietary <Prtry>	[1..1]			87
	Identification <ld>	[1..1]	Text		87
	Name <Nm>	[0..1]	Text		87
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			88
	PartyIdentification <Ptyld>	[1..1]	±		89
	AccountIdentification <Acctld>	[0..1]	Text		89

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <PrcgId>	[0..1]	Text		89
	ProcessingDate <PrcgDt>	[0..1]	±		89
	SubAccount <SubAcct>	[0..1]			89
	Identification <Id>	[1..1]			90
	Proprietary <Prtry>	[1..1]			90
	Identification <Id>	[1..1]	Text		90
	Name <Nm>	[0..1]	Text		90
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		91
	ReceivingParties <RcvgPties>	[0..1]		C10	91
	Depository <Dpstry>	[1..1]	±		93
	Party1 <Pty1>	[1..1]			93
	PartyIdentification <PtyId>	[1..1]	±		93
	AccountIdentification <AcctId>	[0..1]	Text		94
	ProcessingIdentification <PrcgId>	[0..1]	Text		94
	ProcessingDate <PrcgDt>	[0..1]	±		94
	SubAccount <SubAcct>	[0..1]			94
	Identification <Id>	[1..1]			95
	Proprietary <Prtry>	[1..1]			95
	Identification <Id>	[1..1]	Text		95
	Name <Nm>	[0..1]	Text		95
	Characteristic <Chrtc>	[0..1]	Text		96
	ContactPerson <CtctPrsn>	[0..1]	±		96
	Party2 <Pty2>	[0..1]			96
	PartyIdentification <PtyId>	[1..1]	±		97
	AccountIdentification <AcctId>	[0..1]	Text		97
	ProcessingIdentification <PrcgId>	[0..1]	Text		97
	ProcessingDate <PrcgDt>	[0..1]	±		97
	SubAccount <SubAcct>	[0..1]			97
	Identification <Id>	[1..1]			98

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			98
	Identification <Id>	[1..1]	Text		98
	Name <Nm>	[0..1]	Text		98
	Characteristic <Chrtc>	[0..1]	Text		99
	ContactPerson <CtctPrsn>	[0..1]	±		99
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		99
	TradeLegDetails <TradLegDtls>	[1..1]			99
	TradeLegIdentification <TradLegId>	[1..1]	Text		102
	TradeIdentification <TradId>	[0..1]	Text		102
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		102
	OrderIdentification <OrdrlId>	[0..1]	Text		102
	AllocationIdentification <AllcnId>	[0..1]	Text		103
	Status <Sts>	[0..1]	CodeSet		103
	TradeDate <TradDt>	[1..1]	DateTime		103
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		103
	SettlementDate <SttlmDt>	[0..1]			103
{Or	Date <Dt>	[1..1]	Date		103
Or}	DateCode <DtCd>	[1..1]	±		104
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C19	104
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	105
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		105
	TradeQuantity <TradQty>	[1..1]	±		106
	DealPrice <DealPric>	[1..1]	±		107
	GrossAmount <GrssAmt>	[0..1]			107
	Amount <Amt>	[1..1]	Amount	C2, C7	107
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		108
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			108
	Amount <Amt>	[1..1]	Amount	C2, C7	108
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		108
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	109

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		109
	Type <Tp>	[1..1]	±		109
	PlaceOfListing <PlcOfListg>	[0..1]		C17	110
	Identification <Id>	[0..1]	±		110
	Type <Tp>	[1..1]	±		110
	TradeType <TradTp>	[1..1]	CodeSet		111
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		111
	Broker <Brkr>	[0..1]			111
	Identification <Id>	[1..1]			112
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	113
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		113
Or}	NameAndAddress <NmAndAdr>	[1..1]			114
	Name <Nm>	[1..1]	Text		114
	Address <Adr>	[0..1]			114
	AddressType <AdrTp>	[0..1]	CodeSet		115
	AddressLine <AdrLine>	[0..5]	Text		115
	StreetName <StrtNm>	[0..1]	Text		115
	BuildingNumber <BldgNb>	[0..1]	Text		115
	PostCode <PstCd>	[0..1]	Text		116
	TownName <TwnNm>	[0..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C6	116
	AlternateIdentification <AltrnId>	[0..1]			116
	IdentificationType <IdTp>	[1..1]			117
{Or	Code <Cd>	[1..1]	CodeSet		117
Or}	Proprietary <Prtry>	[1..1]	±		117
	Country <Ctry>	[1..1]	CodeSet	C6	117
	AlternateIdentification <AltrnId>	[1..1]	Text		118
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		118
	ProcessingIdentification <PrctlId>	[0..1]	Text		118
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	118

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingParty <TradgPty>	[1..1]	±		118
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		119
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		119
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		119
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		120
	SafekeepingPlace <SfkpgPlc>	[0..1]			120
{Or	Identification <Id>	[1..1]			120
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		121
	Identification <Id>	[0..1]	Text		121
Or	Country <Ctry>	[1..1]	CodeSet	C6	121
Or	TypeAndIdIdentification <TpAndId>	[1..1]			121
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		122
	Identification <Id>	[1..1]	IdentifierSet	C4	122
Or}	Proprietary <Prtry>	[1..1]			122
	Identification <Id>	[0..1]	Text		123
	Type <Tp>	[1..1]			123
	Identification <Id>	[1..1]	Text		123
	Issuer <Issr>	[1..1]	Text		123
	SchemeName <SchmeNm>	[0..1]	Text		123
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		123
	SettlementDetails <SttlmDtls>	[1..1]			124
	SettlementAmount <SttlmAmt>	[1..1]	±		124
	Depository <Dpstry>	[0..1]	±		124
	SupplementaryData <SplmtryData>	[0..*]	±	C20	125

3.3 Constraints

C1 ActiveCurrency

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

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 CoexistencelssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C6 Country

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 CurrencyAmount

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

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

C9 DepositoryGuideline

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

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

C10 DepositoryGuideline

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

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

C11 DepositoryOrPlaceOfListingPresenceRule

Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

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

This constraint is defined at the MessageDefinition level.

C12 DescriptionPresenceRule

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

C13 DescriptionUsageRule

Description must be used alone as the last resort.

C14 ISINGuideline

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

C15 ISINPresenceRule

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

C16 MarketTypeAndIdentificationRule

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

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

C17 MarketTypeAndIdentificationRule

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

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

C18 NonGuaranteedTradePresenceRule

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present. (CrossElementComplexRule)

C19 OtherIdentificationPresenceRule

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

C20 SupplementaryDataRule

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

C21 ValidationByTable

(Algorithm)

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

3.4.2 ClearingAccount <ClrAcct>

Presence: [1..1]

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

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

3.4.3 DeliveryAccount <DlvryAcct>

Presence: [0..1]

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

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

3.4.4 NonClearingMember <NonClrMmb>

Presence: [0..1]

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

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

3.4.5 ClearingDetails <ClrDtls>

Presence: [0..1]

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

Impacted by: C18 "NonGuaranteedTradePresenceRule"

ClearingDetails <ClrDtls> contains the following **Clearing4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		79
	ClearingSegment <ClrSgmt>	[0..1]	±		79
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		79
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			80
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		82
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		83
	DeliveringParties <DlvrgPties>	[0..1]		C9	83
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			85
	PartyIdentification <Ptyld>	[1..1]	±		85
	AccountIdentification <Acctld>	[0..1]	Text		86
	ProcessingIdentification <Prcgld>	[0..1]	Text		86
	ProcessingDate <PrcgDt>	[0..1]	±		86
	SubAccount <SubAcct>	[0..1]			86
	Identification <ld>	[1..1]			87
	Proprietary <Prtry>	[1..1]			87
	Identification <ld>	[1..1]	Text		87
	Name <Nm>	[0..1]	Text		87
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			88
	PartyIdentification <Ptyld>	[1..1]	±		89
	AccountIdentification <Acctld>	[0..1]	Text		89
	ProcessingIdentification <Prcgld>	[0..1]	Text		89
	ProcessingDate <PrcgDt>	[0..1]	±		89
	SubAccount <SubAcct>	[0..1]			89
	Identification <ld>	[1..1]			90
	Proprietary <Prtry>	[1..1]			90
	Identification <ld>	[1..1]	Text		90
	Name <Nm>	[0..1]	Text		90

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		91
	ReceivingParties <RcvgPties>	[0..1]		C10	91
	Depository <Dpstry>	[1..1]	±		93
	Party1 <Pty1>	[1..1]			93
	PartyIdentification <Ptyld>	[1..1]	±		93
	AccountIdentification <Acctld>	[0..1]	Text		94
	ProcessingIdentification <Prcgld>	[0..1]	Text		94
	ProcessingDate <PrcgDt>	[0..1]	±		94
	SubAccount <SubAcct>	[0..1]			94
	Identification <ld>	[1..1]			95
	Proprietary <Prtry>	[1..1]			95
	Identification <ld>	[1..1]	Text		95
	Name <Nm>	[0..1]	Text		95
	Characteristic <Chrtc>	[0..1]	Text		96
	ContactPerson <CtctPrsn>	[0..1]	±		96
	Party2 <Pty2>	[0..1]			96
	PartyIdentification <Ptyld>	[1..1]	±		97
	AccountIdentification <Acctld>	[0..1]	Text		97
	ProcessingIdentification <Prcgld>	[0..1]	Text		97
	ProcessingDate <PrcgDt>	[0..1]	±		97
	SubAccount <SubAcct>	[0..1]			97
	Identification <ld>	[1..1]			98
	Proprietary <Prtry>	[1..1]			98
	Identification <ld>	[1..1]	Text		98
	Name <Nm>	[0..1]	Text		98
	Characteristic <Chrtc>	[0..1]	Text		99
	ContactPerson <CtctPrsn>	[0..1]	±		99
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		99

Constraints

- **NonGuaranteedTradePresenceRule**

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And /GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

3.4.5.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

Presence: [1..1]

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

Datatype: "NettingEligible1Code" on page 456

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

3.4.5.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

3.4.5.3 GuaranteedTrade <GrntedTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

3.4.5.4 NonGuaranteedTrade <NonGrntedTrad>

Presence: [0..1]

Definition: In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

NonGuaranteedTrade <NonGrntedTrad> contains the following **NonGuaranteedTrade3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		82
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		83
	DeliveringParties <DlvrgPties>	[0..1]		C9	83
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			85
	PartyIdentification <Ptyld>	[1..1]	±		85
	AccountIdentification <Acctld>	[0..1]	Text		86
	ProcessingIdentification <Prcgld>	[0..1]	Text		86
	ProcessingDate <PrcgDt>	[0..1]	±		86
	SubAccount <SubAcct>	[0..1]			86
	Identification <ld>	[1..1]			87
	Proprietary <Prtry>	[1..1]			87
	Identification <ld>	[1..1]	Text		87
	Name <Nm>	[0..1]	Text		87
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			88
	PartyIdentification <Ptyld>	[1..1]	±		89
	AccountIdentification <Acctld>	[0..1]	Text		89
	ProcessingIdentification <Prcgld>	[0..1]	Text		89
	ProcessingDate <PrcgDt>	[0..1]	±		89
	SubAccount <SubAcct>	[0..1]			89
	Identification <ld>	[1..1]			90
	Proprietary <Prtry>	[1..1]			90
	Identification <ld>	[1..1]	Text		90
	Name <Nm>	[0..1]	Text		90
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <ScitiesSttlmSys>	[0..1]	Text		91
	ReceivingParties <RcvgPties>	[0..1]		C10	91

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		93
	Party1 <Pty1>	[1..1]			93
	PartyIdentification <PtyId>	[1..1]	±		93
	AccountIdentification <AcctId>	[0..1]	Text		94
	ProcessingIdentification <PrcgId>	[0..1]	Text		94
	ProcessingDate <PrcgDt>	[0..1]	±		94
	SubAccount <SubAcct>	[0..1]			94
	Identification <Id>	[1..1]			95
	Proprietary <Prtry>	[1..1]			95
	Identification <Id>	[1..1]	Text		95
	Name <Nm>	[0..1]	Text		95
	Characteristic <Chrtc>	[0..1]	Text		96
	ContactPerson <CtctPrsn>	[0..1]	±		96
	Party2 <Pty2>	[0..1]			96
	PartyIdentification <PtyId>	[1..1]	±		97
	AccountIdentification <AcctId>	[0..1]	Text		97
	ProcessingIdentification <PrcgId>	[0..1]	Text		97
	ProcessingDate <PrcgDt>	[0..1]	±		97
	SubAccount <SubAcct>	[0..1]			97
	Identification <Id>	[1..1]			98
	Proprietary <Prtry>	[1..1]			98
	Identification <Id>	[1..1]	Text		98
	Name <Nm>	[0..1]	Text		98
	Characteristic <Chrtc>	[0..1]	Text		99
	ContactPerson <CtctPrsn>	[0..1]	±		99
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		99

3.4.5.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

Presence: [1..1]

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

TradeCounterpartyMemberIdentification <TradCtrPtyMmbld> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

3.4.5.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

Presence: [1..1]

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

TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

3.4.5.4.3 DeliveringParties <DlvrgPties>

Presence: [0..1]

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

Impacted by: C9 "DepositoryGuideline"

DeliveringParties <DlvrgPties> contains the following **DeliveringPartiesAndAccount11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		85
	Party1 <Pty1>	[1..1]			85
	PartyIdentification <PtyId>	[1..1]	±		85
	AccountIdentification <AcctId>	[0..1]	Text		86
	ProcessingIdentification <PrcgId>	[0..1]	Text		86
	ProcessingDate <PrcgDt>	[0..1]	±		86
	SubAccount <SubAcct>	[0..1]			86
	Identification <Id>	[1..1]			87
	Proprietary <Prtry>	[1..1]			87
	Identification <Id>	[1..1]	Text		87
	Name <Nm>	[0..1]	Text		87
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88
	Party2 <Pty2>	[0..1]			88
	PartyIdentification <PtyId>	[1..1]	±		89
	AccountIdentification <AcctId>	[0..1]	Text		89
	ProcessingIdentification <PrcgId>	[0..1]	Text		89
	ProcessingDate <PrcgDt>	[0..1]	±		89
	SubAccount <SubAcct>	[0..1]			89
	Identification <Id>	[1..1]			90
	Proprietary <Prtry>	[1..1]			90
	Identification <Id>	[1..1]	Text		90
	Name <Nm>	[0..1]	Text		90
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		91

Constraints

- **DepositoryGuideline**

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

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

3.4.5.4.3.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

3.4.5.4.3.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		85
	AccountIdentification <AcctId>	[0..1]	Text		86
	ProcessingIdentification <PrcgId>	[0..1]	Text		86
	ProcessingDate <PrcgDt>	[0..1]	±		86
	SubAccount <SubAcct>	[0..1]			86
	Identification <Id>	[1..1]			87
	Proprietary <Prtry>	[1..1]			87
	Identification <Id>	[1..1]	Text		87
	Name <Nm>	[0..1]	Text		87
	Characteristic <Chrtc>	[0..1]	Text		88
	ContactPerson <CtctPrsn>	[0..1]	±		88

3.4.5.4.3.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

3.4.5.4.3.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

3.4.5.4.3.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

3.4.5.4.3.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

3.4.5.4.3.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			87
	Proprietary <Prtry>	[1..1]			87
	Identification <Id>	[1..1]	Text		87
	Name <Nm>	[0..1]	Text		87
	Characteristic <Chrtc>	[0..1]	Text		88

3.4.5.4.3.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			87
	Identification <Id>	[1..1]	Text		87

3.4.5.4.3.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		87

3.4.5.4.3.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

3.4.5.4.3.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.5.4.3.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**3.4.5.4.3.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

3.4.5.4.3.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		89
	AccountIdentification <AcctId>	[0..1]	Text		89
	ProcessingIdentification <PrcgId>	[0..1]	Text		89
	ProcessingDate <PrcgDt>	[0..1]	±		89
	SubAccount <SubAcct>	[0..1]			89
	Identification <Id>	[1..1]			90
	Proprietary <Prtry>	[1..1]			90
	Identification <Id>	[1..1]	Text		90
	Name <Nm>	[0..1]	Text		90
	Characteristic <Chrtc>	[0..1]	Text		91
	ContactPerson <CtctPrsn>	[0..1]	±		91

3.4.5.4.3.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

3.4.5.4.3.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**3.4.5.4.3.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**3.4.5.4.3.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

3.4.5.4.3.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			90
	Proprietary <Prtry>	[1..1]			90
	Identification <Id>	[1..1]	Text		90
	Name <Nm>	[0..1]	Text		90
	Characteristic <Chrtc>	[0..1]	Text		91

3.4.5.4.3.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			90
	Identification <Id>	[1..1]	Text		90

3.4.5.4.3.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		90

3.4.5.4.3.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

3.4.5.4.3.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.5.4.3.3.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**3.4.5.4.3.3.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

3.4.5.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* "Max35Text" on page 466**3.4.5.4.4 ReceivingParties <RcvgPties>***Presence:* [0..1]*Definition:* Provides details about the receiving parties involved in the settlement chain.*Impacted by:* C10 "DepositoryGuideline"

ReceivingParties <RcvgPties> contains the following **ReceivingPartiesAndAccount11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		93
	Party1 <Pty1>	[1..1]			93
	PartyIdentification <PtyId>	[1..1]	±		93
	AccountIdentification <AcctId>	[0..1]	Text		94
	ProcessingIdentification <PrcgId>	[0..1]	Text		94
	ProcessingDate <PrcgDt>	[0..1]	±		94
	SubAccount <SubAcct>	[0..1]			94
	Identification <Id>	[1..1]			95
	Proprietary <Prtry>	[1..1]			95
	Identification <Id>	[1..1]	Text		95
	Name <Nm>	[0..1]	Text		95
	Characteristic <Chrtc>	[0..1]	Text		96
	ContactPerson <CtctPrsn>	[0..1]	±		96
	Party2 <Pty2>	[0..1]			96
	PartyIdentification <PtyId>	[1..1]	±		97
	AccountIdentification <AcctId>	[0..1]	Text		97
	ProcessingIdentification <PrcgId>	[0..1]	Text		97
	ProcessingDate <PrcgDt>	[0..1]	±		97
	SubAccount <SubAcct>	[0..1]			97
	Identification <Id>	[1..1]			98
	Proprietary <Prtry>	[1..1]			98
	Identification <Id>	[1..1]	Text		98
	Name <Nm>	[0..1]	Text		98
	Characteristic <Chrtc>	[0..1]	Text		99
	ContactPerson <CtctPrsn>	[0..1]	±		99
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		99

Constraints

- **DepositoryGuideline**

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

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

3.4.5.4.4.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

3.4.5.4.4.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

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

3.4.5.4.4.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

3.4.5.4.4.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

3.4.5.4.4.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

3.4.5.4.4.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

3.4.5.4.4.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			95
	Proprietary <Prtry>	[1..1]			95
	Identification <Id>	[1..1]	Text		95
	Name <Nm>	[0..1]	Text		95
	Characteristic <Chrtc>	[0..1]	Text		96

3.4.5.4.4.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			95
	Identification <Id>	[1..1]	Text		95

3.4.5.4.4.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		95

3.4.5.4.4.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

3.4.5.4.4.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.5.4.4.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**3.4.5.4.4.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

3.4.5.4.4.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		97
	AccountIdentification <AcctId>	[0..1]	Text		97
	ProcessingIdentification <PrcgId>	[0..1]	Text		97
	ProcessingDate <PrcgDt>	[0..1]	±		97
	SubAccount <SubAcct>	[0..1]			97
	Identification <Id>	[1..1]			98
	Proprietary <Prtry>	[1..1]			98
	Identification <Id>	[1..1]	Text		98
	Name <Nm>	[0..1]	Text		98
	Characteristic <Chrtc>	[0..1]	Text		99
	ContactPerson <CtctPrsn>	[0..1]	±		99

3.4.5.4.4.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

3.4.5.4.4.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**3.4.5.4.4.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**3.4.5.4.4.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

3.4.5.4.4.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			98
	Proprietary <Prtry>	[1..1]			98
	Identification <Id>	[1..1]	Text		98
	Name <Nm>	[0..1]	Text		98
	Characteristic <Chrtc>	[0..1]	Text		99

3.4.5.4.4.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			98
	Identification <Id>	[1..1]	Text		98

3.4.5.4.4.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		98

3.4.5.4.4.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

3.4.5.4.4.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.5.4.4.3.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**3.4.5.4.4.3.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

3.4.5.4.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* "Max35Text" on page 466**3.4.6 TradeLegDetails <TradLegDtls>***Presence:* [1..1]*Definition:* Provides details about the trade leg such as the trade date, the settlement date or the trading currency.

TradeLegDetails <TradLegDtls> contains the following **TradeLeg8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegIdentification <TradLegId>	[1..1]	Text		102
	TradeIdentification <TradId>	[0..1]	Text		102
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		102
	OrderIdentification <OrdId>	[0..1]	Text		102
	AllocationIdentification <AllocId>	[0..1]	Text		103
	Status <Sts>	[0..1]	CodeSet		103
	TradeDate <TradDt>	[1..1]	DateTime		103
	TransactionDateTime <TxDtTm>	[0..1]	DateTime		103
	SettlementDate <SttlmDt>	[0..1]			103
{Or	Date <Dt>	[1..1]	Date		103
Or}	DateCode <DtCd>	[1..1]	±		104
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C19	104
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C21	105
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		105
	TradeQuantity <TradQty>	[1..1]	±		106
	DealPrice <DealPric>	[1..1]	±		107
	GrossAmount <GrssAmt>	[0..1]			107
	Amount <Amt>	[1..1]	Amount	C2, C7	107
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		108
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			108
	Amount <Amt>	[1..1]	Amount	C2, C7	108
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		108
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	109
	Identification <Id>	[0..1]	±		109
	Type <Tp>	[1..1]	±		109
	PlaceOfListing <PlcOfListg>	[0..1]		C17	110
	Identification <Id>	[0..1]	±		110
	Type <Tp>	[1..1]	±		110
	TradeType <TradTp>	[1..1]	CodeSet		111

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		111
	Broker <Brkr>	[0..1]			111
	Identification <Id>	[1..1]			112
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	113
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		113
Or}	NameAndAddress <NmAndAdr>	[1..1]			114
	Name <Nm>	[1..1]	Text		114
	Address <Adr>	[0..1]			114
	AddressType <AdrTp>	[0..1]	CodeSet		115
	AddressLine <AdrLine>	[0..5]	Text		115
	StreetName <StrtNm>	[0..1]	Text		115
	BuildingNumber <BldgNb>	[0..1]	Text		115
	PostCode <PstCd>	[0..1]	Text		116
	TownName <TwnNm>	[0..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C6	116
	AlternateIdentification <AltrnId>	[0..1]			116
	IdentificationType <IdTp>	[1..1]			117
{Or	Code <Cd>	[1..1]	CodeSet		117
Or}	Proprietary <Prtry>	[1..1]	±		117
	Country <Ctry>	[1..1]	CodeSet	C6	117
	AlternateIdentification <AltrnId>	[1..1]	Text		118
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		118
	ProcessingIdentification <PrclId>	[0..1]	Text		118
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	118
	TradingParty <TradgPty>	[1..1]	±		118
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		119
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		119
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		119
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		120
	SafekeepingPlace <SfkpgPlc>	[0..1]			120

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			120
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		121
	Identification <Id>	[0..1]	Text		121
Or	Country <Ctry>	[1..1]	CodeSet	C6	121
Or	TypeAndIdentification <TpAndId>	[1..1]			121
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		122
	Identification <Id>	[1..1]	IdentifierSet	C4	122
Or}	Proprietary <Prtry>	[1..1]			122
	Identification <Id>	[0..1]	Text		123
	Type <Tp>	[1..1]			123
	Identification <Id>	[1..1]	Text		123
	Issuer <Issr>	[1..1]	Text		123
	SchemeName <SchmeNm>	[0..1]	Text		123
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		123

3.4.6.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

3.4.6.2 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference allocated by the broker dealer.

Datatype: "Max35Text" on page 466

3.4.6.3 TradeExecutionIdentification <TradExctnId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

3.4.6.4 OrderIdentification <OrdId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.6.5 AllocationIdentification <AllcId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.6.6 Status <Sts>

Presence: [0..1]

Definition: Provides the status of the trade leg.

Datatype: "Status5Code" on page 460

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

3.4.6.7 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODateTime" on page 462

3.4.6.8 TransactionDateTime <TxDtTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 462

3.4.6.9 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		103
Or}	DateCode <DtCd>	[1..1]	±		104

3.4.6.9.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 462

3.4.6.9.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see "DateCode3Choice" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

3.4.6.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C12 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

3.4.6.11 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: [C21 "ValidationByTable"](#)

Datatype: ["CurrencyCode" on page 452](#)

Constraints

- **ValidationByTable**

3.4.6.12 BuySellIndicator <BuySellInd>

Presence: [1..1]

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

Datatype: ["Side1Code" on page 458](#)

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>

CodeName	Name	Definition
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

3.4.6.13 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtdsdVal>	[1..1]	Amount		423

3.4.6.14 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

3.4.6.15 GrossAmount <GrssAmt>

Presence: [0..1]

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

GrossAmount <GrssAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	107
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		108

3.4.6.15.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

3.4.6.15.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

3.4.6.16 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	108
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		108

3.4.6.16.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

3.4.6.16.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

3.4.6.17 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: C16 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		109
	Type <Tp>	[1..1]	±		109

Constraints

- **MarketTypeAndIdentificationRule**

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

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

3.4.6.17.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

3.4.6.17.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "MarketType8Choice" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

3.4.6.18 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place at which the security is listed.

Impacted by: C17 "MarketTypeAndIdentificationRule"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		110
	Type <Tp>	[1..1]	±		110

Constraints

- **MarketTypeAndIdentificationRule**

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

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

3.4.6.18.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "MarketIdentification1Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

3.4.6.18.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "MarketType9Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]			428
	Identification <Id>	[1..1]	Text		428
	Issuer <Issr>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]	Text		428

3.4.6.19 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "TradeType1Code" on page 460

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

3.4.6.20 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

3.4.6.21 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains the following **PartyIdentificationAndAccount100** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			112
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	113
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		113
Or}	NameAndAddress <NmAndAdr>	[1..1]			114
	Name <Nm>	[1..1]	Text		114
	Address <Adr>	[0..1]			114
	AddressType <AdrTp>	[0..1]	CodeSet		115
	AddressLine <AdrLine>	[0..5]	Text		115
	StreetName <StrtNm>	[0..1]	Text		115
	BuildingNumber <BldgNb>	[0..1]	Text		115
	PostCode <PstCd>	[0..1]	Text		116
	TownName <TwnNm>	[0..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C6	116
	AlternateIdentification <AltrnId>	[0..1]			116
	IdentificationType <IdTp>	[1..1]			117
{Or	Code <Cd>	[1..1]	CodeSet		117
Or}	Proprietary <Prtry>	[1..1]	±		117
	Country <Ctry>	[1..1]	CodeSet	C6	117
	AlternateIdentification <AltrnId>	[1..1]	Text		118
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		118
	ProcessingIdentification <PrctlId>	[0..1]	Text		118
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	118

3.4.6.21.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	113
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		113
Or}	NameAndAddress <NmAndAdr>	[1..1]			114
	Name <Nm>	[1..1]	Text		114
	Address <Adr>	[0..1]			114
	AddressType <AdrTp>	[0..1]	CodeSet		115
	AddressLine <AdrLine>	[0..5]	Text		115
	StreetName <StrtNm>	[0..1]	Text		115
	BuildingNumber <BldgNb>	[0..1]	Text		115
	PostCode <PstCd>	[0..1]	Text		116
	TownName <TwnNm>	[0..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C6	116

3.4.6.21.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 462

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

3.4.6.21.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

3.4.6.21.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		114
	Address <Adr>	[0..1]			114
	AddressType <AdrTp>	[0..1]	CodeSet		115
	AddressLine <AdrLine>	[0..5]	Text		115
	StreetName <StrtNm>	[0..1]	Text		115
	BuildingNumber <BldgNb>	[0..1]	Text		115
	PostCode <PstCd>	[0..1]	Text		116
	TownName <TwnNm>	[0..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C6	116

3.4.6.21.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 466

3.4.6.21.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		115
	AddressLine <AdrLine>	[0..5]	Text		115
	StreetName <StrtNm>	[0..1]	Text		115
	BuildingNumber <BldgNb>	[0..1]	Text		115
	PostCode <PstCd>	[0..1]	Text		116
	TownName <TwnNm>	[0..1]	Text		116
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		116
	Country <Ctry>	[1..1]	CodeSet	C6	116

3.4.6.21.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 450

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

3.4.6.21.1.3.2.2 AddressLine <AdrLine>

Presence: [0..5]

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

Datatype: "Max70Text" on page 466

3.4.6.21.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 466

3.4.6.21.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

3.4.6.21.1.3.2.5 PostCode <PstCd>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

3.4.6.21.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.6.21.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 466

3.4.6.21.1.3.2.8 Country <Ctry>

Presence: [1..1]

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

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

3.4.6.21.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			117
{Or	Code <Cd>	[1..1]	CodeSet		117
Or}	Proprietary <Prtry>	[1..1]	±		117
	Country <Ctry>	[1..1]	CodeSet	C6	117
	AlternateIdentification <AltrnId>	[1..1]	Text		118

3.4.6.21.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		117
Or}	Proprietary <Prtry>	[1..1]	±		117

3.4.6.21.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 461

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

3.4.6.21.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification29](#)" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

3.4.6.21.2.2 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C6 "Country"*Datatype:* "CountryCode" on page 452

Constraints

- **Country**

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

3.4.6.21.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 466

3.4.6.21.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.6.21.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

3.4.6.21.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrnDtls>	[0..1]	Text		433
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

3.4.6.22 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

3.4.6.23 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

3.4.6.24 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

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

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

3.4.6.25 TradingCapacity <TradgCpcty>

Presence: [1..1]

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

Datatype: "[TradingCapacity5Code](#)" on page 460

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

3.4.6.26 TradePostingCode <TradPstngCd>

Presence: [0..1]

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

Datatype: "TradePosting1Code" on page 460

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

3.4.6.27 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			120
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		121
	Identification <Id>	[0..1]	Text		121
Or	Country <Ctry>	[1..1]	CodeSet	C6	121
Or	TypeAndIdentification <TpAndId>	[1..1]			121
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		122
	Identification <Id>	[1..1]	IdentifierSet	C4	122
Or}	Proprietary <Prtry>	[1..1]			122
	Identification <Id>	[0..1]	Text		123
	Type <Tp>	[1..1]			123
	Identification <Id>	[1..1]	Text		123
	Issuer <Issr>	[1..1]	Text		123
	SchemeName <SchmeNm>	[0..1]	Text		123

3.4.6.27.1 Identification <Id>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		121
	Identification <Id>	[0..1]	Text		121

3.4.6.27.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

3.4.6.27.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 466

3.4.6.27.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

3.4.6.27.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

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

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		122
	Identification <Id>	[1..1]	IdentifierSet	C4	122

3.4.6.27.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

3.4.6.27.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 462**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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

3.4.6.27.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		123
	Type <Tp>	[1..1]			123
	Identification <Id>	[1..1]	Text		123
	Issuer <Issr>	[1..1]	Text		123
	SchemeName <SchmeNm>	[0..1]	Text		123

3.4.6.27.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 466**3.4.6.27.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		123
	Issuer <Issr>	[1..1]	Text		123
	SchemeName <SchmeNm>	[0..1]	Text		123

3.4.6.27.4.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 465**3.4.6.27.4.2.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 466**3.4.6.27.4.2.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**3.4.6.28 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

3.4.7 SettlementDetails <SttlmDtls>

Presence: [1..1]

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

SettlementDetails <SttlmDtls> contains the following **Settlement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		124
	Depository <Dpstry>	[0..1]	±		124

3.4.7.1 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

3.4.7.2 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

3.4.8 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C20 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

Constraints

- **SupplementaryDataRule**

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

4 **secl.003.001.03**

TradeLegStatementV03

4.1 **MessageDefinition Functionality**

Scope

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

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

Usage

The TradeLegStatement message may be either sent:

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

Outline

The TradeLegStatementV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. StatementParameters

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

B. Pagination

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

C. ClearingMember

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

D. ClearingAccount

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

E. StatementDetails

Provides the statement details.

F. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <TradLegStmt>	[1..1]			
	StatementParameters <StmntParams>	[1..1]		C20	134
	StatementIdentification <StmntId>	[1..1]	Text		135
	StatementDateAndTime <StmntDtAndTm>	[1..1]	±		135
	UpdateType <UpdTp>	[1..1]	CodeSet		135
	Frequency <Frqcy>	[1..1]	CodeSet		135
	ReportNumber <RptNb>	[0..1]	Text		135
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		136
	Pagination <Pgntn>	[1..1]	±		136
	ClearingMember <ClrMmb>	[1..1]	±		136
	ClearingAccount <ClrAcct>	[0..1]	±		136
	StatementDetails <StmntDtls>	[1..*]			137
	ClearingAccount <ClrAcct>	[0..1]	±		142
	ClearingSegment <ClrSgmt>	[0..1]	±		143
	NonClearingMember <NonClrMmb>	[0..1]	±		143
	TradeLegsDetails <TradLegsDtls>	[1..*]		C11	143
	MarginAccount <MrgnAcct>	[0..1]	±		148
	DeliveryAccount <DlvryAcct>	[0..1]	±		149
	TradeLegIdentification <TradLegId>	[1..1]	Text		149
	TradeIdentification <TradId>	[0..1]	Text		149
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		149
	OrderIdentification <OrdrlId>	[0..1]	Text		150
	AllocationIdentification <AllcnId>	[0..1]	Text		150
	NonClearingMember <NonClrMmb>	[0..1]	±		150
	TradeDate <TradDt>	[1..1]	DateTime		150
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		150
	SettlementDate <SttlmDt>	[0..1]			150
{Or	Date <Dt>	[1..1]	Date		151
Or}	DateCode <DtCd>	[1..1]	±		151
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13,	151

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C14, C15, C19	
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C22	152
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		152
	TradeQuantity <TradQty>	[1..1]	±		154
	DealPrice <DealPric>	[1..1]	±		154
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			154
	Amount <Amt>	[1..1]	Amount	C2, C7	155
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		155
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	155
	Identification <Id>	[0..1]	±		156
	Type <Tp>	[1..1]	±		156
	PlaceOfListing <PlcOfListg>	[0..1]		C17	156
	Identification <Id>	[0..1]	±		157
	Type <Tp>	[1..1]	±		157
	TradeType <TradTp>	[1..1]	CodeSet		157
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		158
	Broker <Brkr>	[0..1]			158
	Identification <Id>	[1..1]			159
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	160
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		160
Or}	NameAndAddress <NmAndAdr>	[1..1]			161
	Name <Nm>	[1..1]	Text		161
	Address <Adr>	[0..1]			161
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[0..1]			163
	IdentificationType <IdTp>	[1..1]			164
{Or	Code <Cd>	[1..1]	CodeSet		164
Or}	Proprietary <Prtry>	[1..1]	±		164
	Country <Ctry>	[1..1]	CodeSet	C6	164
	AlternateIdentification <AltrnId>	[1..1]	Text		165
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		165
	ProcessingIdentification <PrctlId>	[0..1]	Text		165
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	165
	TradingParty <TradgPty>	[1..1]	±		165
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		166
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		166
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		166
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		167
	SafekeepingPlace <SfkpgPlc>	[0..1]			167
{Or	Identification <Id>	[1..1]			167
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		168
	Identification <Id>	[0..1]	Text		168
Or	Country <Ctry>	[1..1]	CodeSet	C6	168
Or	TypeAndIdentification <TpAndId>	[1..1]			168
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		169
	Identification <Id>	[1..1]	IdentifierSet	C4	169
Or}	Proprietary <Prtry>	[1..1]			169
	Identification <Id>	[0..1]	Text		170
	Type <Tp>	[1..1]			170
	Identification <Id>	[1..1]	Text		170
	Issuer <Issr>	[1..1]	Text		170
	SchemeName <SchmeNm>	[0..1]	Text		170
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		170
	SettlementDetails <SttlmDtls>	[0..1]			171
	SettlementAmount <SttlmAmt>	[1..1]	±		171

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[0..1]	±		171
	ClearingDetails <ClrDtls>	[0..1]		C18	172
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		175
	ClearingSegment <ClrSgmt>	[0..1]	±		175
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		175
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			176
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		178
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		179
	DeliveringParties <DlvrgPties>	[0..1]		C9	179
	Depository <Dpstry>	[1..1]	±		181
	Party1 <Pty1>	[1..1]			181
	PartyIdentification <Ptyld>	[1..1]	±		181
	AccountIdentification <Acctld>	[0..1]	Text		182
	ProcessingIdentification <Prcgld>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182
	Identification <Id>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184
	Party2 <Pty2>	[0..1]			184
	PartyIdentification <Ptyld>	[1..1]	±		185
	AccountIdentification <Acctld>	[0..1]	Text		185
	ProcessingIdentification <Prcgld>	[0..1]	Text		185
	ProcessingDate <PrcgDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <Id>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		187
	ReceivingParties <RcvgPties>	[0..1]		C10	187
	Depository <Dpstry>	[1..1]	±		189
	Party1 <Pty1>	[1..1]			189
	PartyIdentification <PtyId>	[1..1]	±		189
	AccountIdentification <AcctId>	[0..1]	Text		190
	ProcessingIdentification <PrcgId>	[0..1]	Text		190
	ProcessingDate <PrcgDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192
	Party2 <Pty2>	[0..1]			192
	PartyIdentification <PtyId>	[1..1]	±		193
	AccountIdentification <AcctId>	[0..1]	Text		193
	ProcessingIdentification <PrcgId>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		195

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	GrossAmount <GrssAmt>	[0..1]			195
	Amount <Amt>	[1..1]	Amount	C2, C7	195
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		196
	SupplementaryData <SplmtryData>	[0..*]	±	C21	196

4.3 Constraints

C1 ActiveCurrency

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

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C6 Country

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 CurrencyAmount

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

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

C9 DepositoryGuideline

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

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

C10 DepositoryGuideline

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

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

C11 DepositoryOrPlaceOfListingPresenceRule

Depository or PlaceOfListing must be present. (CrossElementSimpleRule)

C12 DescriptionPresenceRule

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

C13 DescriptionUsageRule

Description must be used alone as the last resort.

C14 ISINGuideline

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

C15 ISINPresenceRule

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

C16 MarketTypeAndIdentificationRule

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

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

C17 MarketTypeAndIdentificationRule

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

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

C18 NonGuaranteedTradePresenceRule

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present. (CrossElementComplexRule)

C19 OtherIdentificationPresenceRule

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

C20 ReportNumberRule

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

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

C21 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.

C22 ValidationByTable

(Algorithm)

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 StatementParameters <StmtParams>

Presence: [1..1]

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

Impacted by: [C20 "ReportNumberRule"](#)

StatementParameters <StmtParams> contains the following **Statement31** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <Stmtd>	[1..1]	Text		135
	StatementDateAndTime <StmtdtAndTm>	[1..1]	±		135
	UpdateType <UpdTp>	[1..1]	CodeSet		135
	Frequency <Frqcy>	[1..1]	CodeSet		135
	ReportNumber <RptNb>	[0..1]	Text		135
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		136

Constraints

- **ReportNumberRule**

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

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

4.4.1.1 StatementIdentification <Stmtd>

Presence: [1..1]

Definition: Identification that is common to all pages of a statement.

Datatype: "Max35Text" on page 466

4.4.1.2 StatementDateAndTime <StmtdtAndTm>

Presence: [1..1]

Definition: Date of the statement.

StatementDateAndTime <StmtdtAndTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

4.4.1.3 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 459

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

4.4.1.4 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Datatype: "EventFrequency6Code" on page 453

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

4.4.1.5 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the statement.

Datatype: ["Exact5NumericText" on page 465](#)

4.4.1.6 ActivityIndicator <ActvtyInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 464](#)):

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

4.4.2 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see ["Pagination" on page 431](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		431
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		431

4.4.3 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification35Choice" on page 437](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

4.4.4 ClearingAccount <ClrAcct>

Presence: [0..1]

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

ClearingAccount <ClrAcct> contains the following elements (see "SecuritiesAccount18" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

4.4.5 StatementDetails <StmtDtls>

Presence: [1..*]

Definition: Provides the statement details.

StatementDetails <StmntDtls> contains the following **TradeLegStatement3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingAccount <ClrAcct>	[0..1]	±		142
	ClearingSegment <ClrSgmt>	[0..1]	±		143
	NonClearingMember <NonClrMmb>	[0..1]	±		143
	TradeLegsDetails <TradLegsDtls>	[1..*]		C11	143
	MarginAccount <MrgnAcct>	[0..1]	±		148
	DeliveryAccount <DlvryAcct>	[0..1]	±		149
	TradeLegIdentification <TradLegId>	[1..1]	Text		149
	TradIdentification <TradId>	[0..1]	Text		149
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		149
	OrderIdentification <Ordrid>	[0..1]	Text		150
	AllocationIdentification <AllcnId>	[0..1]	Text		150
	NonClearingMember <NonClrMmb>	[0..1]	±		150
	TradeDate <TradDt>	[1..1]	DateTime		150
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		150
	SettlementDate <SttlmDt>	[0..1]			150
{Or	Date <Dt>	[1..1]	Date		151
Or}	DateCode <DtCd>	[1..1]	±		151
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C19	151
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C22	152
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		152
	TradeQuantity <TradQty>	[1..1]	±		154
	DealPrice <DealPric>	[1..1]	±		154
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			154
	Amount <Amt>	[1..1]	Amount	C2, C7	155
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		155
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	155
	Identification <Id>	[0..1]	±		156
	Type <Tp>	[1..1]	±		156
	PlaceOfListing <PlcOfListg>	[0..1]		C17	156

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		157
	Type <Tp>	[1..1]	±		157
	TradeType <TradTp>	[1..1]	CodeSet		157
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		158
	Broker <Brkr>	[0..1]			158
	Identification <Id>	[1..1]			159
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	160
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		160
Or}	NameAndAddress <NmAndAdr>	[1..1]			161
	Name <Nm>	[1..1]	Text		161
	Address <Adr>	[0..1]			161
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163
	AlternateIdentification <AltrnId>	[0..1]			163
	IdentificationType <IdTp>	[1..1]			164
{Or	Code <Cd>	[1..1]	CodeSet		164
Or}	Proprietary <Prtry>	[1..1]	±		164
	Country <Ctry>	[1..1]	CodeSet	C6	164
	AlternateIdentification <AltrnId>	[1..1]	Text		165
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		165
	ProcessingIdentification <PrctlId>	[0..1]	Text		165
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	165
	TradingParty <TradgPty>	[1..1]	±		165
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		166
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		166

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		166
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		167
	SafekeepingPlace <SfkpgPlc>	[0..1]			167
{Or	Identification <Id>	[1..1]			167
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		168
	Identification <Id>	[0..1]	Text		168
Or	Country <Ctry>	[1..1]	CodeSet	C6	168
Or	TypeAndIdentification <TpAndId>	[1..1]			168
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		169
	Identification <Id>	[1..1]	IdentifierSet	C4	169
Or}	Proprietary <Prtry>	[1..1]			169
	Identification <Id>	[0..1]	Text		170
	Type <Tp>	[1..1]			170
	Identification <Id>	[1..1]	Text		170
	Issuer <Issr>	[1..1]	Text		170
	SchemeName <SchmeNm>	[0..1]	Text		170
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		170
	SettlementDetails <SttlmDtls>	[0..1]			171
	SettlementAmount <SttlmAmt>	[1..1]	±		171
	Depository <Dpstry>	[0..1]	±		171
	ClearingDetails <ClrDtls>	[0..1]		C18	172
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		175
	ClearingSegment <ClrSgmt>	[0..1]	±		175
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		175
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			176
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		178
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		179
	DeliveringParties <DlvrgPties>	[0..1]		C9	179
	Depository <Dpstry>	[1..1]	±		181
	Party1 <Pty1>	[1..1]			181
	PartyIdentification <PtyId>	[1..1]	±		181

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountIdentification <AcctId>	[0..1]	Text		182
	ProcessingIdentification <PrcgId>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182
	Identification <Id>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184
	Party2 <Pty2>	[0..1]			184
	PartyIdentification <PtyId>	[1..1]	±		185
	AccountIdentification <AcctId>	[0..1]	Text		185
	ProcessingIdentification <PrcgId>	[0..1]	Text		185
	ProcessingDate <PrcgDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <Id>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		187
	ReceivingParties <RcvgPties>	[0..1]		C10	187
	Depository <Dpstry>	[1..1]	±		189
	Party1 <Pty1>	[1..1]			189
	PartyIdentification <PtyId>	[1..1]	±		189
	AccountIdentification <AcctId>	[0..1]	Text		190
	ProcessingIdentification <PrcgId>	[0..1]	Text		190
	ProcessingDate <PrcgDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192
	Party2 <Pty2>	[0..1]			192
	PartyIdentification <PtyId>	[1..1]	±		193
	AccountIdentification <AcctId>	[0..1]	Text		193
	ProcessingIdentification <PrcgId>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		195
	GrossAmount <GrssAmt>	[0..1]			195
	Amount <Amt>	[1..1]	Amount	C2, C7	195
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		196

4.4.5.1 ClearingAccount <ClrAcct>

Presence: [0..1]

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

ClearingAccount <ClrAcct> contains the following elements (see ["SecuritiesAccount18"](#) on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

4.4.5.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see ["PartyIdentification35Choice"](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

4.4.5.3 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see ["PartyIdentificationAndAccount31"](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

4.4.5.4 TradeLegsDetails <TradLegsDtls>

Presence: [1..*]

Definition: Provides the lists of all trades during the period in consideration for the statement.

Impacted by: [C11 "DepositoryOrPlaceOfListingPresenceRule"](#)

TradeLegsDetails <TradLegsDtls> contains the following **TradeLeg9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginAccount <MrgnAcct>	[0..1]	±		148
	DeliveryAccount <DlvryAcct>	[0..1]	±		149
	TradeLegIdentification <TradLegId>	[1..1]	Text		149
	TradeIdentification <TradId>	[0..1]	Text		149
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		149
	OrderIdentification <OrdId>	[0..1]	Text		150
	AllocationIdentification <AllcnId>	[0..1]	Text		150
	NonClearingMember <NonClrMmb>	[0..1]	±		150
	TradeDate <TradDt>	[1..1]	DateTime		150
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		150
	SettlementDate <SttlmDt>	[0..1]			150
{Or	Date <Dt>	[1..1]	Date		151
Or}	DateCode <DtCd>	[1..1]	±		151
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C12, C13, C14, C15, C19	151
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C22	152
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		152
	TradeQuantity <TradQty>	[1..1]	±		154
	DealPrice <DealPric>	[1..1]	±		154
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			154
	Amount <Amt>	[1..1]	Amount	C2, C7	155
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		155
	PlaceOfTrade <PlcOfTrad>	[1..1]		C16	155
	Identification <Id>	[0..1]	±		156
	Type <Tp>	[1..1]	±		156
	PlaceOfListing <PlcOfListg>	[0..1]		C17	156
	Identification <Id>	[0..1]	±		157
	Type <Tp>	[1..1]	±		157
	TradeType <TradTp>	[1..1]	CodeSet		157
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		158

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Broker <Brkr>	[0..1]			158
	Identification <Id>	[1..1]			159
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	160
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		160
Or}	NameAndAddress <NmAndAdr>	[1..1]			161
	Name <Nm>	[1..1]	Text		161
	Address <Adr>	[0..1]			161
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163
	AlternateIdentification <AltrnId>	[0..1]			163
	IdentificationType <IdTp>	[1..1]			164
{Or	Code <Cd>	[1..1]	CodeSet		164
Or}	Proprietary <Prtry>	[1..1]	±		164
	Country <Ctry>	[1..1]	CodeSet	C6	164
	AlternateIdentification <AltrnId>	[1..1]	Text		165
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		165
	ProcessingIdentification <PrcgId>	[0..1]	Text		165
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	165
	TradingParty <TradgPty>	[1..1]	±		165
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		166
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		166
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		166
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		167
	SafekeepingPlace <SfkpgPlc>	[0..1]			167
{Or	Identification <Id>	[1..1]			167

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		168
	Identification <Id>	[0..1]	Text		168
Or	Country <Ctry>	[1..1]	CodeSet	C6	168
Or	TypeAndIdentification <TpAndId>	[1..1]			168
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		169
	Identification <Id>	[1..1]	IdentifierSet	C4	169
Or}	Proprietary <Prtry>	[1..1]			169
	Identification <Id>	[0..1]	Text		170
	Type <Tp>	[1..1]			170
	Identification <Id>	[1..1]	Text		170
	Issuer <Issr>	[1..1]	Text		170
	SchemeName <SchmeNm>	[0..1]	Text		170
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		170
	SettlementDetails <SttlmDtls>	[0..1]			171
	SettlementAmount <SttlmAmt>	[1..1]	±		171
	Depository <Dpstry>	[0..1]	±		171
	ClearingDetails <ClrDtls>	[0..1]		C18	172
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		175
	ClearingSegment <ClrSgmt>	[0..1]	±		175
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		175
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			176
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		178
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		179
	DeliveringParties <DlvrPties>	[0..1]		C9	179
	Depository <Dpstry>	[1..1]	±		181
	Party1 <Pty1>	[1..1]			181
	PartyIdentification <PtyId>	[1..1]	±		181
	AccountIdentification <AcctId>	[0..1]	Text		182
	ProcessingIdentification <PrcgId>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184
	Party2 <Pty2>	[0..1]			184
	PartyIdentification <PtyId>	[1..1]	±		185
	AccountIdentification <AcctId>	[0..1]	Text		185
	ProcessingIdentification <PrctlId>	[0..1]	Text		185
	ProcessingDate <PrctlDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <Id>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		187
	ReceivingParties <RcvgPties>	[0..1]		C10	187
	Depository <Dpstry>	[1..1]	±		189
	Party1 <Pty1>	[1..1]			189
	PartyIdentification <PtyId>	[1..1]	±		189
	AccountIdentification <AcctId>	[0..1]	Text		190
	ProcessingIdentification <PrctlId>	[0..1]	Text		190
	ProcessingDate <PrctlDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192
	Party2 <Pty2>	[0..1]			192
	PartyIdentification <PtyId>	[1..1]	±		193
	AccountIdentification <AcctId>	[0..1]	Text		193
	ProcessingIdentification <PrcgId>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195
	SecuritiesSettlementSystem <ScitiesSttlmSys>	[0..1]	Text		195
	GrossAmount <GrssAmt>	[0..1]			195
	Amount <Amt>	[1..1]	Amount	C2, C7	195
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		196

Constraints

- **DepositoryOrPlaceOfListingPresenceRule**

Depository or PlaceOfListing must be present.

Following Must be True

/PlaceOfListing Must be present

Or /SettlementDetails/Depository Must be present

4.4.5.4.1 MarginAccount <MrgnAcct>

Presence: [0..1]

Definition: Margin account where the negotiation and liquidation risks will be calculated.

MarginAccount <MrgnAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer </ssr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

4.4.5.4.2 DeliveryAccount <DlvryAcct>

Presence: [0..1]

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

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer </ssr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

4.4.5.4.3 TradeLegIdentification <TradLegId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.4 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference allocated by the broker dealer.

Datatype: "Max35Text" on page 466

4.4.5.4.5 TradeExecutionIdentification <TradExctnId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.6 OrderIdentification <OrdId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.7 AllocationIdentification <AllcId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

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

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

4.4.5.4.9 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: "ISODateTime" on page 462

4.4.5.4.10 TransactionDateAndTime <TxDtAndTm>

Presence: [0..1]

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

Datatype: "ISODateTime" on page 462

4.4.5.4.11 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		151
Or}	DateCode <DtCd>	[1..1]	±		151

4.4.5.4.11.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 462

4.4.5.4.11.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see "DateCode3Choice" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

4.4.5.4.12 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C12 "DescriptionPresenceRule", C13 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

4.4.5.4.13 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

Impacted by: C22 "ValidationByTable"

Datatype: "CurrencyCode" on page 452

Constraints

- **ValidationByTable**

4.4.5.4.14 BuySellIndicator <BuySellInd>

Presence: [1..1]

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

Datatype: "Side1Code" on page 458

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.

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

CodeName	Name	Definition
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

4.4.5.4.15 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

4.4.5.4.16 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

4.4.5.4.17 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	155
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		155

4.4.5.4.17.1 Amount <Amt>*Presence:* [1..1]*Definition:* Amount of money in the cash entry.*Impacted by:* C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 449**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.

4.4.5.4.17.2 CreditDebitIndicator <CdtDbtInd>*Presence:* [0..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 452

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

4.4.5.4.18 PlaceOfTrade <PlcOfTrad>*Presence:* [1..1]*Definition:* Place at which the security is traded.*Impacted by:* C16 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		156
	Type <Tp>	[1..1]	±		156

Constraints

- **MarketTypeAndIdentificationRule**

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

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

4.4.5.4.18.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

4.4.5.4.18.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

4.4.5.4.19 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place at which the security is listed.

Impacted by: C17 "[MarketTypeAndIdentificationRule](#)"

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		157
	Type <Tp>	[1..1]	±		157

Constraints

- **MarketTypeAndIdentificationRule**

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

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

4.4.5.4.19.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

4.4.5.4.19.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType9Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]			428
	Identification <Id>	[1..1]	Text		428
	Issuer <Issr>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]	Text		428

4.4.5.4.20 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "[TradeType1Code](#)" on page 460

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.

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

4.4.5.4.21 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

4.4.5.4.22 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains the following **PartyIdentificationAndAccount100** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			159
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	160
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		160
Or}	NameAndAddress <NmAndAdr>	[1..1]			161
	Name <Nm>	[1..1]	Text		161
	Address <Adr>	[0..1]			161
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163
	AlternateIdentification <AltrnId>	[0..1]			163
	IdentificationType <IdTp>	[1..1]			164
{Or	Code <Cd>	[1..1]	CodeSet		164
Or}	Proprietary <Prtry>	[1..1]	±		164
	Country <Ctry>	[1..1]	CodeSet	C6	164
	AlternateIdentification <AltrnId>	[1..1]	Text		165
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		165
	ProcessingIdentification <PrctlId>	[0..1]	Text		165
	AdditionalInformation <AddtlInf>	[0..1]	±	C3	165

4.4.5.4.22.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C4	160
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		160
Or}	NameAndAddress <NmAndAdr>	[1..1]			161
	Name <Nm>	[1..1]	Text		161
	Address <Adr>	[0..1]			161
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163

4.4.5.4.22.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 462

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

4.4.5.4.22.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

4.4.5.4.22.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		161
	Address <Adr>	[0..1]			161
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163

4.4.5.4.22.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 466

4.4.5.4.22.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		162
	AddressLine <AdrLine>	[0..5]	Text		162
	StreetName <StrtNm>	[0..1]	Text		162
	BuildingNumber <BldgNb>	[0..1]	Text		162
	PostCode <PstCd>	[0..1]	Text		163
	TownName <TwnNm>	[0..1]	Text		163
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		163
	Country <Ctry>	[1..1]	CodeSet	C6	163

4.4.5.4.22.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 450

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

4.4.5.4.22.1.3.2.2 AddressLine <AdrLine>

Presence: [0..5]

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

Datatype: "Max70Text" on page 466

4.4.5.4.22.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 466

4.4.5.4.22.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

4.4.5.4.22.1.3.2.5 PostCode <PstCd>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

4.4.5.4.22.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.22.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 466

4.4.5.4.22.1.3.2.8 Country <Ctry>

Presence: [1..1]

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

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

4.4.5.4.22.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			164
{Or	Code <Cd>	[1..1]	CodeSet		164
Or}	Proprietary <Prtry>	[1..1]	±		164
	Country <Ctry>	[1..1]	CodeSet	C6	164
	AlternateIdentification <AltrnId>	[1..1]	Text		165

4.4.5.4.22.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		164
Or}	Proprietary <Prtry>	[1..1]	±		164

4.4.5.4.22.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 461

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

4.4.5.4.22.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification29](#)" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

4.4.5.4.22.2.2 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C6 "Country"*Datatype:* "CountryCode" on page 452

Constraints

- **Country**

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

4.4.5.4.22.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 466

4.4.5.4.22.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.22.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.22.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

Impacted by: C3 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtIs>	[0..1]	Text		433
	PartyContactDetails <PtyCtctDtIs>	[0..1]	Text		434
	RegistrationDetails <RegnDtIs>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

4.4.5.4.23 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

4.4.5.4.24 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

4.4.5.4.25 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

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

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification </Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification </Id>	[1..1]	Text		413
	Issuer </Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

4.4.5.4.26 TradingCapacity <TradgCpcty>

Presence: [1..1]

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

Datatype: "[TradingCapacity5Code](#)" on page 460

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

4.4.5.4.27 TradePostingCode <TradPstngCd>*Presence:* [0..1]*Definition:* Indicates how a trade is maintained in the clearing account.*Datatype:* "TradePosting1Code" on page 460

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

4.4.5.4.28 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			167
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		168
	Identification <Id>	[0..1]	Text		168
Or	Country <Ctry>	[1..1]	CodeSet	C6	168
Or	TypeAndIdentification <TpAndId>	[1..1]			168
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		169
	Identification <Id>	[1..1]	IdentifierSet	C4	169
Or}	Proprietary <Prtry>	[1..1]			169
	Identification <Id>	[0..1]	Text		170
	Type <Tp>	[1..1]			170
	Identification <Id>	[1..1]	Text		170
	Issuer <Issr>	[1..1]	Text		170
	SchemeName <SchmeNm>	[0..1]	Text		170

4.4.5.4.28.1 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping expressed as a code and a narrative description.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		168
	Identification <Id>	[0..1]	Text		168

4.4.5.4.28.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

4.4.5.4.28.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 466

4.4.5.4.28.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C6 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

4.4.5.4.28.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

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

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		169
	Identification <Id>	[1..1]	IdentifierSet	C4	169

4.4.5.4.28.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

4.4.5.4.28.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 462**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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

4.4.5.4.28.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		170
	Type <Tp>	[1..1]			170
	Identification <Id>	[1..1]	Text		170
	Issuer <Issr>	[1..1]	Text		170
	SchemeName <SchmeNm>	[0..1]	Text		170

4.4.5.4.28.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 466**4.4.5.4.28.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		170
	Issuer <Issr>	[1..1]	Text		170
	SchemeName <SchmeNm>	[0..1]	Text		170

4.4.5.4.28.4.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 465**4.4.5.4.28.4.2.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 466**4.4.5.4.28.4.2.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**4.4.5.4.29 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

4.4.5.4.30 SettlementDetails <SttlmDtls>

Presence: [0..1]

Definition: Provides settlement details such as the settlement amount or the place of settlement.

SettlementDetails <SttlmDtls> contains the following **Settlement1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		171
	Depository <Dpstry>	[0..1]	±		171

4.4.5.4.30.1 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

4.4.5.4.30.2 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

4.4.5.4.31 ClearingDetails <ClrDtls>

Presence: [0..1]

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

Impacted by: C18 "NonGuaranteedTradePresenceRule"

ClearingDetails <ClrDtls> contains the following **Clearing4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementNettingEligibleCode <SttlmNetgElgblCd>	[1..1]	CodeSet		175
	ClearingSegment <ClrSgmt>	[0..1]	±		175
	GuaranteedTrade <GrntedTrad>	[0..1]	Indicator		175
	NonGuaranteedTrade <NonGrntedTrad>	[0..1]			176
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		178
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		179
	DeliveringParties <DlvrGParties>	[0..1]		C9	179
	Depository <Dpstry>	[1..1]	±		181
	Party1 <Pty1>	[1..1]			181
	PartyIdentification <Ptyld>	[1..1]	±		181
	AccountIdentification <Acctld>	[0..1]	Text		182
	ProcessingIdentification <Prcgld>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182
	Identification <ld>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <ld>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184
	Party2 <Pty2>	[0..1]			184
	PartyIdentification <Ptyld>	[1..1]	±		185
	AccountIdentification <Acctld>	[0..1]	Text		185
	ProcessingIdentification <Prcgld>	[0..1]	Text		185
	ProcessingDate <PrcgDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <ld>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <ld>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		187
	ReceivingParties <RcvgPties>	[0..1]		C10	187
	Depository <Dpstry>	[1..1]	±		189
	Party1 <Pty1>	[1..1]			189
	PartyIdentification <Ptyld>	[1..1]	±		189
	AccountIdentification <Acctld>	[0..1]	Text		190
	ProcessingIdentification <Prcgld>	[0..1]	Text		190
	ProcessingDate <PrcgDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190
	Identification <ld>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <ld>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192
	Party2 <Pty2>	[0..1]			192
	PartyIdentification <Ptyld>	[1..1]	±		193
	AccountIdentification <Acctld>	[0..1]	Text		193
	ProcessingIdentification <Prcgld>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <ld>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <ld>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		195

Constraints

- **NonGuaranteedTradePresenceRule**

If GuaranteedTrade Indicator is No then NonGuaranteed trade details must be present.

On Condition

/GuaranteedTrade is equal to value 'false'

And /GuaranteedTrade is present

Following Must be True

/NonGuaranteedTrade Must be present

4.4.5.4.31.1 SettlementNettingEligibleCode <SttlmNetgElgblCd>

Presence: [1..1]

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

Datatype: "NettingEligible1Code" on page 456

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

4.4.5.4.31.2 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

4.4.5.4.31.3 GuaranteedTrade <GrntedTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

4.4.5.4.31.4 NonGuaranteedTrade <NonGrntedTrad>

Presence: [0..1]

Definition: In case of trades that are not guaranteed by the central counterparty (this is when the central counterparty has not done the novation), provides details such as the trade counterparty member identification or the trade counterparty clearing member identification.

NonGuaranteedTrade <NonGrntedTrad> contains the following **NonGuaranteedTrade3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>	[1..1]	±		178
	TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>	[1..1]	±		179
	DeliveringParties <DlvrgPties>	[0..1]		C9	179
	Depository <Dpstry>	[1..1]	±		181
	Party1 <Pty1>	[1..1]			181
	PartyIdentification <Ptyld>	[1..1]	±		181
	AccountIdentification <Acctld>	[0..1]	Text		182
	ProcessingIdentification <Prcgld>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182
	Identification <ld>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <ld>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184
	Party2 <Pty2>	[0..1]			184
	PartyIdentification <Ptyld>	[1..1]	±		185
	AccountIdentification <Acctld>	[0..1]	Text		185
	ProcessingIdentification <Prcgld>	[0..1]	Text		185
	ProcessingDate <PrcgDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <ld>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <ld>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187
	SecuritiesSettlementSystem <ScitiesSttlmSys>	[0..1]	Text		187
	ReceivingParties <RcvgPties>	[0..1]		C10	187

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		189
	Party1 <Pty1>	[1..1]			189
	PartyIdentification <PtyId>	[1..1]	±		189
	AccountIdentification <AcctId>	[0..1]	Text		190
	ProcessingIdentification <PrcgId>	[0..1]	Text		190
	ProcessingDate <PrcgDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192
	Party2 <Pty2>	[0..1]			192
	PartyIdentification <PtyId>	[1..1]	±		193
	AccountIdentification <AcctId>	[0..1]	Text		193
	ProcessingIdentification <PrcgId>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		195

4.4.5.4.31.4.1 TradeCounterpartyMemberIdentification <TradCtrPtyMmbld>

Presence: [1..1]

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

TradeCounterpartyMemberIdentification <TradCtrPtyMmbld> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

4.4.5.4.31.4.2 TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld>

Presence: [1..1]

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

TradeCounterpartyClearingMemberIdentification <TradCtrPtyClrMmbld> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

4.4.5.4.31.4.3 DeliveringParties <DlvrnPties>

Presence: [0..1]

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

Impacted by: C9 "DepositoryGuideline"

DeliveringParties <DlvrgPties> contains the following **DeliveringPartiesAndAccount11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		181
	Party1 <Pty1>	[1..1]			181
	PartyIdentification <PtyId>	[1..1]	±		181
	AccountIdentification <AcctId>	[0..1]	Text		182
	ProcessingIdentification <PrcgId>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182
	Identification <Id>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184
	Party2 <Pty2>	[0..1]			184
	PartyIdentification <PtyId>	[1..1]	±		185
	AccountIdentification <AcctId>	[0..1]	Text		185
	ProcessingIdentification <PrcgId>	[0..1]	Text		185
	ProcessingDate <PrcgDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <Id>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		187

Constraints

- **DepositoryGuideline**

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

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

4.4.5.4.31.4.3.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

4.4.5.4.31.4.3.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		181
	AccountIdentification <AcctId>	[0..1]	Text		182
	ProcessingIdentification <PrcgId>	[0..1]	Text		182
	ProcessingDate <PrcgDt>	[0..1]	±		182
	SubAccount <SubAcct>	[0..1]			182
	Identification <Id>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184
	ContactPerson <CtctPrsn>	[0..1]	±		184

4.4.5.4.31.4.3.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

4.4.5.4.31.4.3.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

4.4.5.4.31.4.3.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

4.4.5.4.31.4.3.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

4.4.5.4.31.4.3.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			183
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183
	Name <Nm>	[0..1]	Text		183
	Characteristic <Chrtc>	[0..1]	Text		184

4.4.5.4.31.4.3.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			183
	Identification <Id>	[1..1]	Text		183

4.4.5.4.31.4.3.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		183

4.4.5.4.31.4.3.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.3.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.3.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**4.4.5.4.31.4.3.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

4.4.5.4.31.4.3.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		185
	AccountIdentification <AcctId>	[0..1]	Text		185
	ProcessingIdentification <PrcgId>	[0..1]	Text		185
	ProcessingDate <PrcgDt>	[0..1]	±		185
	SubAccount <SubAcct>	[0..1]			185
	Identification <Id>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187
	ContactPerson <CtctPrsn>	[0..1]	±		187

4.4.5.4.31.4.3.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

4.4.5.4.31.4.3.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**4.4.5.4.31.4.3.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**4.4.5.4.31.4.3.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

4.4.5.4.31.4.3.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			186
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186
	Name <Nm>	[0..1]	Text		186
	Characteristic <Chrtc>	[0..1]	Text		187

4.4.5.4.31.4.3.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			186
	Identification <Id>	[1..1]	Text		186

4.4.5.4.31.4.3.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		186

4.4.5.4.31.4.3.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.3.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.3.3.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**4.4.5.4.31.4.3.3.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

4.4.5.4.31.4.3.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* "Max35Text" on page 466**4.4.5.4.31.4.4 ReceivingParties <RcvgPties>***Presence:* [0..1]*Definition:* Provides details about the receiving parties involved in the settlement chain.*Impacted by:* C10 "DepositoryGuideline"

ReceivingParties <RcvgPties> contains the following **ReceivingPartiesAndAccount11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		189
	Party1 <Pty1>	[1..1]			189
	PartyIdentification <PtyId>	[1..1]	±		189
	AccountIdentification <AcctId>	[0..1]	Text		190
	ProcessingIdentification <PrcgId>	[0..1]	Text		190
	ProcessingDate <PrcgDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192
	Party2 <Pty2>	[0..1]			192
	PartyIdentification <PtyId>	[1..1]	±		193
	AccountIdentification <AcctId>	[0..1]	Text		193
	ProcessingIdentification <PrcgId>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		195

Constraints

- **DepositoryGuideline**

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

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

4.4.5.4.31.4.4.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

4.4.5.4.31.4.4.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		189
	AccountIdentification <AcctId>	[0..1]	Text		190
	ProcessingIdentification <PrcgId>	[0..1]	Text		190
	ProcessingDate <PrcgDt>	[0..1]	±		190
	SubAccount <SubAcct>	[0..1]			190
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192
	ContactPerson <CtctPrsn>	[0..1]	±		192

4.4.5.4.31.4.4.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

4.4.5.4.31.4.4.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

4.4.5.4.31.4.4.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

4.4.5.4.31.4.4.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

4.4.5.4.31.4.4.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			191
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191
	Name <Nm>	[0..1]	Text		191
	Characteristic <Chrtc>	[0..1]	Text		192

4.4.5.4.31.4.4.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			191
	Identification <Id>	[1..1]	Text		191

4.4.5.4.31.4.4.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		191

4.4.5.4.31.4.4.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.4.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.4.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**4.4.5.4.31.4.4.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

4.4.5.4.31.4.4.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		193
	AccountIdentification <AcctId>	[0..1]	Text		193
	ProcessingIdentification <PrcgId>	[0..1]	Text		193
	ProcessingDate <PrcgDt>	[0..1]	±		193
	SubAccount <SubAcct>	[0..1]			193
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195
	ContactPerson <CtctPrsn>	[0..1]	±		195

4.4.5.4.31.4.4.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

4.4.5.4.31.4.4.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**4.4.5.4.31.4.4.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**4.4.5.4.31.4.4.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

4.4.5.4.31.4.4.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			194
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194
	Name <Nm>	[0..1]	Text		194
	Characteristic <Chrtc>	[0..1]	Text		195

4.4.5.4.31.4.4.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			194
	Identification <Id>	[1..1]	Text		194

4.4.5.4.31.4.4.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		194

4.4.5.4.31.4.4.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.4.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.4.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "Max35Text" on page 466

4.4.5.4.31.4.4.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

4.4.5.4.31.4.4.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "Max35Text" on page 466

4.4.5.4.32 GrossAmount <GrssAmt>

Presence: [0..1]

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

GrossAmount <GrssAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	195
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		196

4.4.5.4.32.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

4.4.5.4.32.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

4.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C21 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 **secl.004.001.03** **NetPositionV03**

5.1 **MessageDefinition Functionality**

Scope

The Net Position Report message is sent by the central counterparty (CCP) to a clearing member to confirm the net position of all trade legs reported during the day.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The central counterparty (CCP) nets all the positions per clearing account and sends the Net Position report message to the Clearing member.

Outline

The NetPositionV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

B. Pagination

Provides information about the number of used pages.

C. ClearingMember

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

D. ClearingSegment

Clearing organisation that will clear the trade.

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

E. NetPositionReport

Provides the net position details such as the average deal price and net quantity.

F. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <NetPos>	[1..1]			
	ReportParameters <RptParams>	[1..1]		C16	203
	NetPositionIdentification <NetPosId>	[1..1]	Text		204
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		204
	UpdateType <UpdTp>	[1..1]	CodeSet		204
	Frequency <Frqcy>	[1..1]	CodeSet		204
	ReportNumber <RptNb>	[0..1]	Text		204
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		205
	Pagination <Pgntn>	[1..1]	±		205
	ClearingMember <ClrMmb>	[1..1]	±		205
	ClearingSegment <ClrSgmt>	[0..1]	±		205
	NetPositionReport <NetPosRpt>	[1..*]		C7	206
	ClearingAccount <ClrAcct>	[1..1]	±		210
	NonClearingMember <NonClrMmb>	[0..1]	±		210
	DeliveryAccount <DlrvyAcct>	[0..1]	±		210
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C15	211
	InitialPositionAmount <InitlPosAmt>	[0..1]			212
	Amount <Amt>	[1..1]	Amount	C1, C6	212
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		212
	NetPositionAmount <NetPosAmt>	[1..1]			213
	Amount <Amt>	[1..1]	Amount	C1, C6	213
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			214
	Amount <Amt>	[1..1]	Amount	C1, C6	214
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		214
	AverageDealPrice <AvrgDealPric>	[0..1]	±		214
	NetQuantity <NetQty>	[1..1]	±		215
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		215

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		215
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		216
	PlaceOfTrade <PlcOfTrad>	[0..1]	±	C12	216
	TradeDate <TradDt>	[0..1]	Date		216
	SettlementDate <SttlmDt>	[0..1]			216
{Or	Date <Dt>	[1..1]	Date		217
Or}	DateCode <DtCd>	[1..1]	±		217
	TradeLegDetails <TradLegDtls>	[0..*]			217
	TradeLegIdentification <TradLegId>	[1..1]	Text		220
	TradeIdentification <TradId>	[0..1]	Text		220
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		220
	OrderIdentification <Ordrid>	[0..1]	Text		220
	AllocationIdentification <AllcnId>	[0..1]	Text		220
	TradeDate <TradDt>	[1..1]	Date		220
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		221
	SettlementDate <SttlmDt>	[1..1]			221
{Or	Date <Dt>	[1..1]	Date		221
Or}	DateCode <DtCd>	[1..1]	±		221
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C18	221
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		222
	TradeQuantity <TradQty>	[1..1]	±		223
	DealPrice <DealPric>	[1..1]	±		223
	GrossAmount <GrssAmt>	[0..1]			223
	Amount <Amt>	[1..1]	Amount	C1, C6	224
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		224
	PlaceOfTrade <PlcOfTrad>	[1..1]		C13	224
	Identification <Id>	[0..1]	±		225
	Type <Tp>	[1..1]	±		225
	PlaceOfListing <PlcOfListg>	[0..1]		C14	225
	Identification <Id>	[0..1]	±		226
	Type <Tp>	[1..1]	±		226

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeType <TradTp>	[1..1]	CodeSet		226
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		227
	Broker <Brkr>	[0..1]			227
	Identification <Id>	[1..1]			228
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	229
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		229
Or}	NameAndAddress <NmAndAdr>	[1..1]			230
	Name <Nm>	[1..1]	Text		230
	Address <Adr>	[0..1]			230
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232
	AlternateIdentification <AltrnId>	[0..1]			232
	IdentificationType <IdTp>	[1..1]			233
{Or	Code <Cd>	[1..1]	CodeSet		233
Or}	Proprietary <Prtry>	[1..1]	±		233
	Country <Ctry>	[1..1]	CodeSet	C5	233
	AlternateIdentification <AltrnId>	[1..1]	Text		234
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		234
	ProcessingIdentification <PrctlId>	[0..1]	Text		234
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	234
	TradingParty <TradgPty>	[1..1]	±		234
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		235
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		235
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		235
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		236

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]			236
{Or	Identification <Id>	[1..1]			236
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		237
	Identification <Id>	[0..1]	Text		237
Or	Country <Ctry>	[1..1]	CodeSet	C5	237
Or	TypeAndIdentification <TpAndId>	[1..1]			237
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		238
	Identification <Id>	[1..1]	IdentifierSet	C3	238
Or}	Proprietary <Prtry>	[1..1]			238
	Identification <Id>	[0..1]	Text		239
	Type <Tp>	[1..1]			239
	Identification <Id>	[1..1]	Text		239
	Issuer <Issr>	[1..1]	Text		239
	SchemeName <SchmeNm>	[0..1]	Text		239
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		239
	SupplementaryData <SplmtryData>	[0..*]	±	C17	240

5.3 Constraints

C1 ActiveOrHistoricCurrency

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

C2 AdditonalDetailsGuideline

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

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C4 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C5 Country

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

At least Depository or PlaceOfListing must be present (CrossElementSimpleRule)

C8 DescriptionPresenceRule

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

C9 DescriptionUsageRule

Description must be used alone as the last resort.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 MarketTypeAndIdentificationRule

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentifierCode must be present.

C13 MarketTypeAndIdentificationRule

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

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

C14 MarketTypeAndIdentificationRule

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

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

C15 OtherIdentificationPresenceRule

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

C16 ReportNumberRule

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

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

C17 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.

C18 ValidationByTable

(Algorithm)

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

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

ReportParameters <RptParams> contains the following **ReportParameters1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NetPositionIdentification <NetPosId>	[1..1]	Text		204
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		204
	UpdateType <UpdTp>	[1..1]	CodeSet		204
	Frequency <Frqcy>	[1..1]	CodeSet		204
	ReportNumber <RptNb>	[0..1]	Text		204
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		205

Constraints

- **ReportNumberRule**

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

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

5.4.1.1 NetPositionIdentification <NetPosId>

Presence: [1..1]

Definition: After netting, reference that is common to a net transaction to settle and all its underlying trades.

Datatype: "Max35Text" on page 466

5.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date and time of the net position report.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

5.4.1.3 UpdateType <UpdTp>

Presence: [1..1]

Definition: Indicates whether the statement is complete or contains changes only.

Datatype: "StatementUpdateType1Code" on page 459

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

5.4.1.4 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 453

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

5.4.1.5 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

Datatype: ["Exact5NumericText" on page 465](#)

5.4.1.6 ActivityIndicator <ActvtyInd>

Presence: [1..1]

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

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 464](#)):

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

5.4.2 Pagination <Pgntn>

Presence: [1..1]

Definition: Provides information about the number of used pages.

Pagination <Pgntn> contains the following elements (see ["Pagination" on page 431](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		431
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		431

5.4.3 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification35Choice" on page 437](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

5.4.4 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

5.4.5 NetPositionReport <NetPosRpt>

Presence: [1..*]

Definition: Provides the net position details such as the average deal price and net quantity.

Impacted by: C7 "DepositoryOrPlaceOfListingPresenceRule"

NetPositionReport <NetPosRpt> contains the following **NetPosition3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingAccount <ClrAcct>	[1..1]	±		210
	NonClearingMember <NonClrMmb>	[0..1]	±		210
	DeliveryAccount <DlvryAcct>	[0..1]	±		210
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C15	211
	InitialPositionAmount <InitlPosAmt>	[0..1]			212
	Amount <Amt>	[1..1]	Amount	C1, C6	212
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		212
	NetPositionAmount <NetPosAmt>	[1..1]			213
	Amount <Amt>	[1..1]	Amount	C1, C6	213
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		213
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]			214
	Amount <Amt>	[1..1]	Amount	C1, C6	214
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		214
	AverageDealPrice <AvrgDealPric>	[0..1]	±		214
	NetQuantity <NetQty>	[1..1]	±		215
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		215
	Depository <Dpstry>	[1..1]	±		215
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		216
	PlaceOfTrade <PlcOfTrad>	[0..1]	±	C12	216
	TradeDate <TradDt>	[0..1]	Date		216
	SettlementDate <SttlmDt>	[0..1]			216
{Or	Date <Dt>	[1..1]	Date		217
Or}	DateCode <DtCd>	[1..1]	±		217
	TradeLegDetails <TradLegDtls>	[0..*]			217
	TradeLegIdentification <TradLegId>	[1..1]	Text		220
	TradeIdentification <TradId>	[0..1]	Text		220
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		220
	OrderIdentification <OrdId>	[0..1]	Text		220
	AllocationIdentification <AllcnId>	[0..1]	Text		220

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	Date		220
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		221
	SettlementDate <SttlmDt>	[1..1]			221
{Or	Date <Dt>	[1..1]	Date		221
Or}	DateCode <DtCd>	[1..1]	±		221
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C18	221
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		222
	TradeQuantity <TradQty>	[1..1]	±		223
	DealPrice <DealPric>	[1..1]	±		223
	GrossAmount <GrssAmt>	[0..1]			223
	Amount <Amt>	[1..1]	Amount	C1, C6	224
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		224
	PlaceOfTrade <PlcOfTrad>	[1..1]		C13	224
	Identification <Id>	[0..1]	±		225
	Type <Tp>	[1..1]	±		225
	PlaceOfListing <PlcOfListg>	[0..1]		C14	225
	Identification <Id>	[0..1]	±		226
	Type <Tp>	[1..1]	±		226
	TradeType <TradTp>	[1..1]	CodeSet		226
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		227
	Broker <Brkr>	[0..1]			227
	Identification <Id>	[1..1]			228
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	229
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		229
Or}	NameAndAddress <NmAndAdr>	[1..1]			230
	Name <Nm>	[1..1]	Text		230
	Address <Adr>	[0..1]			230
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232
	AlternateIdentification <AltrnId>	[0..1]			232
	IdentificationType <IdTp>	[1..1]			233
{Or	Code <Cd>	[1..1]	CodeSet		233
Or}	Proprietary <Prtry>	[1..1]	±		233
	Country <Ctry>	[1..1]	CodeSet	C5	233
	AlternateIdentification <AltrnId>	[1..1]	Text		234
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		234
	ProcessingIdentification <PrcgId>	[0..1]	Text		234
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	234
	TradingParty <TradgPty>	[1..1]	±		234
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		235
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		235
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		235
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		236
	SafekeepingPlace <SfkpgPlc>	[0..1]			236
{Or	Identification <Id>	[1..1]			236
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		237
	Identification <Id>	[0..1]	Text		237
Or	Country <Ctry>	[1..1]	CodeSet	C5	237
Or	TypeAndIdentification <TpAndId>	[1..1]			237
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		238
	Identification <Id>	[1..1]	IdentifierSet	C3	238
Or}	Proprietary <Prtry>	[1..1]			238
	Identification <Id>	[0..1]	Text		239
	Type <Tp>	[1..1]			239
	Identification <Id>	[1..1]	Text		239
	Issuer </ssr>	[1..1]	Text		239

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SchemeName <SchmeNm>	[0..1]	Text		239
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		239

Constraints

- **DepositoryOrPlaceOfListingPresenceRule**

At least Depository or PlaceOfListing must be present

Following Must be True

/Depository Must be present

Or /TradeLegDetails[*]/PlaceOfListing Must be present

5.4.5.1 ClearingAccount <ClrAcct>

Presence: [1..1]

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

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

5.4.5.2 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "[PartyIdentificationAndAccount31](#)" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

5.4.5.3 DeliveryAccount <DlvryAcct>

Presence: [0..1]

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

DeliveryAccount <DlvryAcct> contains the following elements (see ["SecuritiesAccount19"](#) on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

5.4.5.4 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: [C8 "DescriptionPresenceRule"](#), [C9 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C15 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see ["SecurityIdentification14"](#) on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

5.4.5.5 InitialPositionAmount <InitlPosAmt>

Presence: [0..1]

Definition: Provides the initial position amount.

InitialPositionAmount <InitlPosAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	212
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		212

5.4.5.5.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

5.4.5.5.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

5.4.5.6 NetPositionAmount <NetPosAmt>

Presence: [1..1]

Definition: Provides the net position amount.

NetPositionAmount <NetPosAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	213
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		213

5.4.5.6.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

5.4.5.6.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

5.4.5.7 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

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

AccruedInterestAmount <AcrdIntrstAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	214
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		214

5.4.5.7.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

5.4.5.7.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

5.4.5.8 AverageDealPrice <AvrgDealPric>

Presence: [0..1]

Definition: This is the price of the trade.

AverageDealPrice <AvrgDealPric> contains the following elements (see ["Price4"](#) on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

5.4.5.9 NetQuantity <NetQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

NetQuantity <NetQty> contains one of the following elements (see ["FinancialInstrumentQuantity1Choice"](#) on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

5.4.5.10 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Indicates the securities movement direction, that is, whether this is a delivery or return.

Datatype: ["ReceiveDelivery1Code"](#) on page 457

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

5.4.5.11 Depository <Dpstry>

Presence: [1..1]

Definition: Place at which a trade settles.

Depository <Dpstry> contains one of the following elements (see ["PartyIdentification34Choice"](#) on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

5.4.5.12 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity5Code" on page 460

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

5.4.5.13 PlaceOfTrade <PlcOfTrad>

Presence: [0..1]

Definition: Place at which the security is traded.

Impacted by: C12 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following elements (see "MarketIdentification20" on page 430 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		430
	Type <Tp>	[1..1]	±		430

Constraints

- **MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

5.4.5.14 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the date of the trade.

Datatype: "ISODate" on page 462

5.4.5.15 SettlementDate <SttlmDt>

Presence: [0..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		217
Or}	DateCode <DtCd>	[1..1]	±		217

5.4.5.15.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 462

5.4.5.15.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see "DateCode3Choice" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

5.4.5.16 TradeLegDetails <TradLegDtls>

Presence: [0..*]

Definition: Provides the trade leg details such as trade leg identification and trade type.

TradeLegDetails <TradLegDtls> contains the following **TradeLeg10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegIdentification <TradLegId>	[1..1]	Text		220
	TradeIdentification <TradId>	[0..1]	Text		220
	TradeExecutionIdentification <TradExctnId>	[1..1]	Text		220
	OrderIdentification <OrdId>	[0..1]	Text		220
	AllocationIdentification <AllocId>	[0..1]	Text		220
	TradeDate <TradDt>	[1..1]	Date		220
	TransactionDateAndTime <TxDtAndTm>	[0..1]	DateTime		221
	SettlementDate <SttlmDt>	[1..1]			221
{Or	Date <Dt>	[1..1]	Date		221
Or}	DateCode <DtCd>	[1..1]	±		221
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C18	221
	BuySellIndicator <BuySellInd>	[1..1]	CodeSet		222
	TradeQuantity <TradQty>	[1..1]	±		223
	DealPrice <DealPric>	[1..1]	±		223
	GrossAmount <GrssAmt>	[0..1]			223
	Amount <Amt>	[1..1]	Amount	C1, C6	224
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		224
	PlaceOfTrade <PlcOfTrad>	[1..1]		C13	224
	Identification <Id>	[0..1]	±		225
	Type <Tp>	[1..1]	±		225
	PlaceOfListing <PlcOfListg>	[0..1]		C14	225
	Identification <Id>	[0..1]	±		226
	Type <Tp>	[1..1]	±		226
	TradeType <TradTp>	[1..1]	CodeSet		226
	DerivativeRelatedTrade <DerivRltdTrad>	[0..1]	Indicator		227
	Broker <Brkr>	[0..1]			227
	Identification <Id>	[1..1]			228
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	229
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		229
Or}	NameAndAddress <NmAndAdr>	[1..1]			230
	Name <Nm>	[1..1]	Text		230

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Address <Adr>	[0..1]			230
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232
	AlternateIdentification <AltrnId>	[0..1]			232
	IdentificationType <IdTp>	[1..1]			233
{Or	Code <Cd>	[1..1]	CodeSet		233
Or}	Proprietary <Prtry>	[1..1]	±		233
	Country <Ctry>	[1..1]	CodeSet	C5	233
	AlternateIdentification <AltrnId>	[1..1]	Text		234
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		234
	ProcessingIdentification <PrcgId>	[0..1]	Text		234
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	234
	TradingParty <TradgPty>	[1..1]	±		234
	TradeRegistrationOrigin <TradRegnOrgn>	[0..1]	Text		235
	TradingPartyAccount <TradgPtyAcct>	[0..1]	±		235
	TradingCapacity <TradgCpcty>	[1..1]	CodeSet		235
	TradePostingCode <TradPstngCd>	[0..1]	CodeSet		236
	SafekeepingPlace <SfkpgPlc>	[0..1]			236
{Or	Identification <Id>	[1..1]			236
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		237
	Identification <Id>	[0..1]	Text		237
Or	Country <Ctry>	[1..1]	CodeSet	C5	237
Or	TypeAndIdentification <TpAndId>	[1..1]			237
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		238
	Identification <Id>	[1..1]	IdentifierSet	C3	238

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]			238
	Identification <Id>	[0..1]	Text		239
	Type <Tp>	[1..1]			239
	Identification <Id>	[1..1]	Text		239
	Issuer <Issr>	[1..1]	Text		239
	SchemeName <SchmeNm>	[0..1]	Text		239
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		239

5.4.5.16.1 TradeLegIdentification <TradLegId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.2 TradeIdentification <TradId>

Presence: [0..1]

Definition: Reference allocated by the broker dealer.

Datatype: "Max35Text" on page 466

5.4.5.16.3 TradeExecutionIdentification <TradExctnId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.4 OrderIdentification <OrdId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.5 AllocationIdentification <AllcnId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.6 TradeDate <TradDt>

Presence: [1..1]

Definition: Provides the date and time of trade transaction.

Datatype: ["ISODate" on page 462](#)

5.4.5.16.7 TransactionDateAndTime <TxDtAndTm>

Presence: [0..1]

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

Datatype: ["ISODateTime" on page 462](#)

5.4.5.16.8 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Provides the contractual settlement date.

SettlementDate <SttlmDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		221
Or}	DateCode <DtCd>	[1..1]	±		221

5.4.5.16.8.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: ["ISODate" on page 462](#)

5.4.5.16.8.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see ["DateCode3Choice" on page 420](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

5.4.5.16.9 TradingCurrency <TradgCcy>

Presence: [0..1]

Definition: Specifies the ISO code of the trade currency.

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

Datatype: ["CurrencyCode" on page 452](#)

Constraints

- **ValidationByTable**

5.4.5.16.10 BuySellIndicator <BuySellInd>

Presence: [1..1]

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

Datatype: "Side1Code" on page 458

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

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

5.4.5.16.11 TradeQuantity <TradQty>

Presence: [1..1]

Definition: Identifies the quantity of the trade leg.

TradeQuantity <TradQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

5.4.5.16.12 DealPrice <DealPric>

Presence: [1..1]

Definition: Specifies the price of the traded financial instrument.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

5.4.5.16.13 GrossAmount <GrssAmt>

Presence: [0..1]

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

GrossAmount <GrssAmt> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	224
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		224

5.4.5.16.13.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

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

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

5.4.5.16.13.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

5.4.5.16.14 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: C13 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		225
	Type <Tp>	[1..1]	±		225

Constraints

- **MarketTypeAndIdentificationRule**

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

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

5.4.5.16.14.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

5.4.5.16.14.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

5.4.5.16.15 PlaceOfListing <PlcOfListg>

Presence: [0..1]

Definition: Place where the referenced financial instrument is listed.

Impacted by: [C14 "MarketTypeAndIdentificationRule"](#)

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		226
	Type <Tp>	[1..1]	±		226

Constraints

- **MarketTypeAndIdentificationRule**

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

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

5.4.5.16.15.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

5.4.5.16.15.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType9Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]			428
	Identification <Id>	[1..1]	Text		428
	Issuer <Issr>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]	Text		428

5.4.5.16.16 TradeType <TradTp>

Presence: [1..1]

Definition: Identifies the type of trade transaction.

Datatype: "[TradeType1Code](#)" on page 460

CodeName	Name	Definition
OGBK	OnOrderBookTrade	On order book/market trade.
OFBK	OffOrderBookTrade	Trade that is over the counter.

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

5.4.5.16.17 DerivativeRelatedTrade <DerivRltdTrad>

Presence: [0..1]

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

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

5.4.5.16.18 Broker <Brkr>

Presence: [0..1]

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

Broker <Brkr> contains the following **PartyIdentificationAndAccount100** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			228
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	229
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		229
Or}	NameAndAddress <NmAndAdr>	[1..1]			230
	Name <Nm>	[1..1]	Text		230
	Address <Adr>	[0..1]			230
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232
	AlternateIdentification <AltrnId>	[0..1]			232
	IdentificationType <IdTp>	[1..1]			233
{Or	Code <Cd>	[1..1]	CodeSet		233
Or}	Proprietary <Prtry>	[1..1]	±		233
	Country <Ctry>	[1..1]	CodeSet	C5	233
	AlternateIdentification <AltrnId>	[1..1]	Text		234
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		234
	ProcessingIdentification <PrctlId>	[0..1]	Text		234
	AdditionalInformation <AddtlInf>	[0..1]	±	C2	234

5.4.5.16.18.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following **PartyIdentification83Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C3	229
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		229
Or}	NameAndAddress <NmAndAdr>	[1..1]			230
	Name <Nm>	[1..1]	Text		230
	Address <Adr>	[0..1]			230
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232

5.4.5.16.18.1.1 AnyBIC <AnyBIC>

Presence: [1..1]

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

Impacted by: C3 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 462

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

5.4.5.16.18.1.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

5.4.5.16.18.1.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		230
	Address <Adr>	[0..1]			230
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232

5.4.5.16.18.1.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 466

5.4.5.16.18.1.3.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		231
	AddressLine <AdrLine>	[0..5]	Text		231
	StreetName <StrtNm>	[0..1]	Text		231
	BuildingNumber <BldgNb>	[0..1]	Text		231
	PostCode <PstCd>	[0..1]	Text		232
	TownName <TwnNm>	[0..1]	Text		232
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		232
	Country <Ctry>	[1..1]	CodeSet	C5	232

5.4.5.16.18.1.3.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 450

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

5.4.5.16.18.1.3.2.2 AddressLine <AdrLine>

Presence: [0..5]

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

Datatype: "Max70Text" on page 466

5.4.5.16.18.1.3.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 466

5.4.5.16.18.1.3.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

5.4.5.16.18.1.3.2.5 PostCode <PstCd>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

5.4.5.16.18.1.3.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.18.1.3.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 466

5.4.5.16.18.1.3.2.8 Country <Ctry>

Presence: [1..1]

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

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

5.4.5.16.18.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			233
{Or	Code <Cd>	[1..1]	CodeSet		233
Or}	Proprietary <Prtry>	[1..1]	±		233
	Country <Ctry>	[1..1]	CodeSet	C5	233
	AlternateIdentification <AltrnId>	[1..1]	Text		234

5.4.5.16.18.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType40Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		233
Or}	Proprietary <Prtry>	[1..1]	±		233

5.4.5.16.18.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 461

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

5.4.5.16.18.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification29](#)" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

5.4.5.16.18.2.2 Country <Ctry>*Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C5 "Country"*Datatype:* "CountryCode" on page 452

Constraints

- **Country**

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

5.4.5.16.18.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 466

5.4.5.16.18.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.18.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

5.4.5.16.18.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

Impacted by: C2 "AdditonalDetailsGuideline"

AdditionalInformation <AddtlInf> contains the following elements (see "PartyTextInformation1" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		433
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

5.4.5.16.19 TradingParty <TradgPty>

Presence: [1..1]

Definition: Provides the identification of the trading party.

TradingParty <TradgPty> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

5.4.5.16.20 TradeRegistrationOrigin <TradRegnOrgn>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

5.4.5.16.21 TradingPartyAccount <TradgPtyAcct>

Presence: [0..1]

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

TradingPartyAccount <TradgPtyAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer </ssr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

5.4.5.16.22 TradingCapacity <TradgCpcty>

Presence: [1..1]

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

Datatype: "[TradingCapacity5Code](#)" on page 460

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

5.4.5.16.23 TradePostingCode <TradPstngCd>*Presence:* [0..1]*Definition:* Indicates how a trade is maintained in the clearing account.*Datatype:* "TradePosting1Code" on page 460

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

5.4.5.16.24 SafekeepingPlace <SfkpgPlc>*Presence:* [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			236
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		237
	Identification <Id>	[0..1]	Text		237
Or	Country <Ctry>	[1..1]	CodeSet	C5	237
Or	TypeAndIdentification <TpAndId>	[1..1]			237
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		238
	Identification <Id>	[1..1]	IdentifierSet	C3	238
Or}	Proprietary <Prtry>	[1..1]			238
	Identification <Id>	[0..1]	Text		239
	Type <Tp>	[1..1]			239
	Identification <Id>	[1..1]	Text		239
	Issuer <Issr>	[1..1]	Text		239
	SchemeName <SchmeNm>	[0..1]	Text		239

5.4.5.16.24.1 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping expressed as a code and a narrative description.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		237
	Identification <Id>	[0..1]	Text		237

5.4.5.16.24.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

5.4.5.16.24.1.2 Identification <Id>

Presence: [0..1]

Definition: Place of safekeeping.

Datatype: "Max35Text" on page 466

5.4.5.16.24.2 Country <Ctry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a country code.

Impacted by: C5 "Country"

Datatype: "CountryCode" on page 452

Constraints

- **Country**

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

5.4.5.16.24.3 TypeAndIdentification <TpAndId>

Presence: [1..1]

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

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		238
	Identification <Id>	[1..1]	IdentifierSet	C3	238

5.4.5.16.24.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

5.4.5.16.24.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C3 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 462**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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

5.4.5.16.24.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		239
	Type <Tp>	[1..1]			239
	Identification <Id>	[1..1]	Text		239
	Issuer <Issr>	[1..1]	Text		239
	SchemeName <SchmeNm>	[0..1]	Text		239

5.4.5.16.24.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 466**5.4.5.16.24.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.**Type <Tp>** contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		239
	Issuer <Issr>	[1..1]	Text		239
	SchemeName <SchmeNm>	[0..1]	Text		239

5.4.5.16.24.4.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 465**5.4.5.16.24.4.2.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 466**5.4.5.16.24.4.2.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**5.4.5.16.25 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

5.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C17 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 **secl.005.001.02** **MarginReportV02**

6.1 **MessageDefinition Functionality**

Scope

The MarginReport message is sent by the central counterparty (CCP) to a clearing member to report on:

- the exposure resulting from the trade positions
- the value of the collateral held by the CCP (market value of this collateral) and
- the resulting difference representing the risk encountered by the CCP.

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

Usage

There are four possibilities to report the above information. Indeed, the margin report may be structured as follows:

- per clearing member: the report will only show the information for the clearing member, or
- per clearing member and per financial instrument: the report will show the information for the clearing member, structured by security identification, or
- per clearing member and per non clearing member: the report will show the information for the clearing member (that is for global clearing member only) structured by non clearing member(s), or
- per clearing member and per non clearing member and per security identification: the report will show the information for the clearing member (global clearing member only) structured by non clearing member(s) and by security identification.

Outline

The MarginReportV02 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

B. Pagination

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

C. ClearingMember

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

D. ReportSummary

Provides details on the valuation of the collateral on deposit.

E. ReportDetails

Provides the margin report details.

F. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]		C14	248
	ReportIdentification <RptId>	[1..1]	Text		248
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		248
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C16	249
	CalculationDateAndTime <ClctnDtAndTm>	[1..1]	DateTime		249
	Frequency <Frqcy>	[1..1]	CodeSet		249
	ReportNumber <RptNb>	[0..1]	Text		249
	Pagination <Pgntn>	[1..1]	±		249
	ClearingMember <ClrMmb>	[1..1]	±		250
	ReportSummary <RptSummry>	[0..1]			250
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			250
	Amount <Amt>	[1..1]	Amount	C2, C6	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		251
	CollateralOnDeposit <CollOnDpst>	[0..*]			251
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	252
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	252
	CollateralType <CollTp>	[1..1]	CodeSet		252
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	253
	MarginResult <MrgnRslt>	[0..1]			253
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	253
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	254
	ReportDetails <RptDtls>	[1..*]			254
	MarginProduct <MrgnPdct>	[0..*]			257
{Or	Code <Cd>	[1..1]	CodeSet		257
Or}	Proprietary <Prtry>	[1..1]			258
	Identification <Id>	[1..1]	Text		258
	Issuer <Issr>	[1..1]	Text		258
	SchemeName <SchmeNm>	[0..1]	Text		258
	MarginAccount <MrgnAcct>	[1..1]	±		258

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>	[0..1]	Indicator		259
	NonClearingMember <NonClrMmb>	[0..*]	±		259
	MarginCalculationSummary <MrgnClctnSummry>	[0..1]			259
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			260
	Amount <Amt>	[1..1]	Amount	C2, C6	260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		261
	CollateralOnDeposit <CollOnDpst>	[0..*]			261
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	261
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	262
	CollateralType <CollTp>	[1..1]	CodeSet		262
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	262
	MarginResult <MrgnRslt>	[0..1]			263
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	263
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	263
	MarginCalculation <MrgnClctn>	[1..*]		C12	264
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C8, C9, C10, C11, C13	267
	ExposureAmount <XpsrAmt>	[0..1]			268
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	268
	ReportingAmount <RptgAmt>	[1..1]	Amount		268
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			268
	Amount <Amt>	[1..1]	Amount	C2, C6	269
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		269
	CollateralOnDeposit <CollOnDpst>	[0..*]			269
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	270
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	270
	CollateralType <CollTp>	[1..1]	CodeSet		270
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	271
	MarginResult <MrgnRslt>	[0..1]			271
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	271
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	272

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginTypeAmount <MrgnTpAmt>	[0..1]			272
	InitialMargin <InitlMrgn>	[0..1]			274
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	274
	ReportingAmount <RptgAmt>	[1..1]	Amount		274
	VariationMargin <VartnMrgn>	[0..*]			275
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C13	275
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			276
	ShortLongIndicator <ShrtlLngInd>	[0..1]	CodeSet		277
	AmountDetails <AmtDtls>	[1..1]			277
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			278
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	278
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	279
	ReportingAmount <RptgAmt>	[1..1]	Amount		279
	MarkToMarketGross <MrkToMktGrss>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		280
	MarkToMarketFails <MrkToMktFls>	[0..*]			280
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	FailsHaircut <FlsHrcut>	[0..1]			281
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	281
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	OtherMargin <OthrMrgn>	[0..*]		C17	282
	Type <Tp>	[1..1]			282
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	Proprietary <Prtry>	[1..1]			284

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284
	Amount <Amt>	[1..1]			284
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	284
	ReportingAmount <RptgAmt>	[1..1]	Amount		285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285
	SupplementaryData <SplmtryData>	[0..*]	±	C15	285

6.3 Constraints

C1 ActiveCurrency

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

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 Country

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

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

C9 DescriptionUsageRule

Description must be used alone as the last resort.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 MarginTypePresenceRule

(CrossElementComplexRule)

C13 OtherIdentificationPresenceRule

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

C14 ReportNumberRule

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

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

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 ValidationByTable

(Algorithm)

C17 VariationMarginTextualRule

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides parameters of the margin report such as the creation date and time, the report currency or the calculation date and time.

Impacted by: C14 "ReportNumberRule"

ReportParameters <RptParams> contains the following **ReportParameters3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		248
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		248
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C16	249
	CalculationDateAndTime <ClctnDtAndTm>	[1..1]	DateTime		249
	Frequency <Frqcy>	[1..1]	CodeSet		249
	ReportNumber <RptNb>	[0..1]	Text		249

Constraints

- **ReportNumberRule**

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

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

6.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 466

6.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) and time of the report.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

6.4.1.3 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Currency used for the calculation of the margin.

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

Datatype: ["CurrencyCode"](#) on page 452

Constraints

- [ValidationByTable](#)

6.4.1.4 CalculationDateAndTime <ClctnDtAndTm>

Presence: [1..1]

Definition: Date of calculation of the margin.

Datatype: ["ISODateTime"](#) on page 462

6.4.1.5 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: ["EventFrequency6Code"](#) on page 453

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

6.4.1.6 ReportNumber <RptNb>

Presence: [0..1]

Definition: Sequential number of the report.

Datatype: ["Exact5NumericText"](#) on page 465

6.4.2 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see ["Pagination"](#) on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		431
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		431

6.4.3 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

6.4.4 ReportSummary <RptSummry>

Presence: [0..1]

Definition: Provides details on the valuation of the collateral on deposit.

ReportSummary <RptSummry> contains the following **MarginCalculation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			250
	Amount <Amt>	[1..1]	Amount	C2, C6	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		251
	CollateralOnDeposit <CollOnDpst>	[0..*]			251
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	252
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	252
	CollateralType <CollTp>	[1..1]	CodeSet		252
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	253
	MarginResult <MrgnRslt>	[0..1]			253
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	253
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	254

6.4.4.1 TotalMarginAmount <TtlMrgnAmt>

Presence: [1..1]

Definition: Total margin requirement (expressed in the reporting currency) that must be provided by the clearing member to the central counterparty. This is the total requirement calculated to cover the initial margin and the variation margin.

TotalMarginAmount <TtlMrgnAmt> contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	251
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		251

6.4.4.1.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.4.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

6.4.4.2 CollateralOnDeposit <CollOnDpst>

Presence: [0..*]

Definition: Provides details on the valuation of the collateral on deposit.

CollateralOnDeposit <CollOnDpst> contains the following **Collateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	252
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	252
	CollateralType <CollTp>	[1..1]	CodeSet		252

6.4.4.2.1 PostHaircutValue <PstHrcutVal>*Presence:* [1..1]*Definition:* Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.4.2.2 MarketValue <MktVal>*Presence:* [1..1]*Definition:* Value of the underlying collateral (cash, securities, Letter of credit..) based on current market prices.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.4.2.3 CollateralType <CollTp>*Presence:* [1..1]*Definition:* Provides the type of collateral, such as securities or cash.*Datatype:* "CollateralType1Code" on page 451

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.

CodeName	Name	Definition
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

6.4.4.3 MinimumRequirementDeposit <MinRqrmntDpst>

Presence: [0..1]

Definition: Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.4.4 MarginResult <MrgnRslt>

Presence: [0..1]

Definition: Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

MarginResult <MrgnRslt> contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	253
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	254

6.4.4.4.1 ExcessAmount <XcssAmt>

Presence: [1..1]

Definition: Excess amount that the central counterparty may retribute to the Clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.4.4.2 DeficitAmount <DfcitAmt>

Presence: [1..1]

Definition: Deficit amount that the central counterparty will provide to the clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5 ReportDetails <RptDtls>

Presence: [1..*]

Definition: Provides the margin report details.

ReportDetails <RptDtls> contains the following **MarginReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginProduct <MrgnPdct>	[0..*]			257
{Or	Code <Cd>	[1..1]	CodeSet		257
Or}	Proprietary <Prtry>	[1..1]			258
	Identification <Id>	[1..1]	Text		258
	Issuer <Issr>	[1..1]	Text		258
	SchemeName <SchmeNm>	[0..1]	Text		258
	MarginAccount <MrgnAcct>	[1..1]	±		258
	CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>	[0..1]	Indicator		259
	NonClearingMember <NonClrMmb>	[0..*]	±		259
	MarginCalculationSummary <MrgnClctnSummry>	[0..1]			259
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			260
	Amount <Amt>	[1..1]	Amount	C2, C6	260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		261
	CollateralOnDeposit <CollOnDpst>	[0..*]			261
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	261
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	262
	CollateralType <CollTp>	[1..1]	CodeSet		262
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	262
	MarginResult <MrgnRslt>	[0..1]			263
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	263
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	263
	MarginCalculation <MrgnClctn>	[1..*]		C12	264
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C13	267
	ExposureAmount <XpsrAmt>	[0..1]			268
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	268
	ReportingAmount <RptgAmt>	[1..1]	Amount		268
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			268
	Amount <Amt>	[1..1]	Amount	C2, C6	269
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		269

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralOnDeposit <CollOnDpst>	[0..*]			269
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	270
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	270
	CollateralType <CollTp>	[1..1]	CodeSet		270
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	271
	MarginResult <MrgnRslt>	[0..1]			271
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	271
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	272
	MarginTypeAmount <MrgnTpAmt>	[0..1]			272
	InitialMargin <InitlMrgn>	[0..1]			274
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	274
	ReportingAmount <RptgAmt>	[1..1]	Amount		274
	VariationMargin <VartnMrgn>	[0..*]			275
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C13	275
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			276
	ShortLongIndicator <ShrtLnglnd>	[0..1]	CodeSet		277
	AmountDetails <AmtDtls>	[1..1]			277
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			278
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	278
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	279
	ReportingAmount <RptgAmt>	[1..1]	Amount		279
	MarkToMarketGross <MrkToMktGrss>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		280
	MarkToMarketFails <MrkToMktFls>	[0..*]			280
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	FailsHaircut <FlsHrcut>	[0..1]			281
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	281
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	OtherMargin <OthrMrgn>	[0..*]		C17	282
	Type <Tp>	[1..1]			282
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	Proprietary <Prtry>	[1..1]			284
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284
	Amount <Amt>	[1..1]			284
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	284
	ReportingAmount <RptgAmt>	[1..1]	Amount		285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

6.4.5.1 MarginProduct <MrgnPdct>

Presence: [0..*]

Definition: Specifies if the margin is related to equities or fixed income.

MarginProduct <MrgnPdct> contains one of the following **MarginProductType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		257
Or}	Proprietary <Prtry>	[1..1]			258
	Identification <Id>	[1..1]	Text		258
	Issuer <Issr>	[1..1]	Text		258
	SchemeName <SchmeNm>	[0..1]	Text		258

6.4.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Specifies the underlying product of the margin using a code.

Datatype: "MarginProduct1Code" on page 454

CodeName	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

6.4.5.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the underlying product of the margin using a proprietary format.

Proprietary <Prtry> contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		258
	Issuer <Issr>	[1..1]	Text		258
	SchemeName <SchmeNm>	[0..1]	Text		258

6.4.5.1.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

6.4.5.1.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

6.4.5.1.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

6.4.5.2 MarginAccount <MrgnAcct>

Presence: [1..1]

Definition: Identifies the clearing member's account.

MarginAccount <MrgnAcct> contains the following elements (see "SecuritiesAccount18" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

6.4.5.3 CollateralisedMarginAccountIndicator <CollsdMrgnAcctInd>

Presence: [0..1]

Definition: Used to indicate whether the reported margin account is collateralised or not. If not collateralised, the account is configured for informational reporting.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

6.4.5.4 NonClearingMember <NonClrMmb>

Presence: [0..*]

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

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

6.4.5.5 MarginCalculationSummary <MrgnClctnSummry>

Presence: [0..1]

Definition: Provides the margin calculation summary per margin account.

MarginCalculationSummary <MrgnCtctnSummry> contains the following **MarginCalculation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			260
	Amount <Amt>	[1..1]	Amount	C2, C6	260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		261
	CollateralOnDeposit <CollOnDpst>	[0..*]			261
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	261
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	262
	CollateralType <CollTp>	[1..1]	CodeSet		262
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	262
	MarginResult <MrgnRslt>	[0..1]			263
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	263
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	263

6.4.5.5.1 TotalMarginAmount <TtlMrgnAmt>

Presence: [1..1]

Definition: Total margin requirement (expressed in the reporting currency) that must be provided by the clearing member to the central counterparty. This is the total requirement calculated to cover the initial margin and the variation margin.

TotalMarginAmount <TtlMrgnAmt> contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	260
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		261

6.4.5.5.1.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.5.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

6.4.5.5.2 CollateralOnDeposit <CollOnDpst>

Presence: [0..*]

Definition: Provides details on the valuation of the collateral on deposit.

CollateralOnDeposit <CollOnDpst> contains the following **Collateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	261
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	262
	CollateralType <CollTp>	[1..1]	CodeSet		262

6.4.5.5.2.1 PostHaircutValue <PstHrcutVal>

Presence: [1..1]

Definition: Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.5.2.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Value of the underlying collateral (cash, securities, Letter of credit..) based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.5.2.3 CollateralType <CollTp>

Presence: [1..1]

Definition: Provides the type of collateral, such as securities or cash.

Datatype: "CollateralType1Code" on page 451

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

6.4.5.5.3 MinimumRequirementDeposit <MinRqrmntDpst>

Presence: [0..1]

Definition: Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.5.4 MarginResult <MrgnRslt>

Presence: [0..1]

Definition: Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

MarginResult <MrgnRslt> contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	263
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	263

6.4.5.5.4.1 ExcessAmount <XcssAmt>

Presence: [1..1]

Definition: Excess amount that the central counterparty may restitute to the Clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.5.4.2 DeficitAmount <DfcitAmt>

Presence: [1..1]

Definition: Deficit amount that the central counterparty will provide to the clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6 MarginCalculation <MrgnClctn>

Presence: [1..*]

Definition: Provides the margin details such as the exposure amount and the initial margin.

Impacted by: C12 "MarginTypePresenceRule"

MarginCalculation <MrgnCtctn> contains the following **MarginCalculation2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C13	267
	ExposureAmount <XpsrAmt>	[0..1]			268
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	268
	ReportingAmount <RptgAmt>	[1..1]	Amount		268
	TotalMarginAmount <TtlMrgnAmt>	[1..1]			268
	Amount <Amt>	[1..1]	Amount	C2, C6	269
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		269
	CollateralOnDeposit <CollOnDpst>	[0..*]			269
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	270
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	270
	CollateralType <CollTp>	[1..1]	CodeSet		270
	MinimumRequirementDeposit <MinRqrmntDpst>	[0..1]	Amount	C1, C7	271
	MarginResult <MrgnRslt>	[0..1]			271
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	271
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	272
	MarginTypeAmount <MrgnTpAmt>	[0..1]			272
	InitialMargin <InitlMrgn>	[0..1]			274
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	274
	ReportingAmount <RptgAmt>	[1..1]	Amount		274
	VariationMargin <VartnMrgn>	[0..*]			275
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C13	275
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			276
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		277
	AmountDetails <AmtDtls>	[1..1]			277
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			278
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	278

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	279
	ReportingAmount <RptgAmt>	[1..1]	Amount		279
	MarkToMarketGross <MrkToMktGrss>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		280
	MarkToMarketFails <MrkToMktFls>	[0..*]			280
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	FailsHaircut <FlsHrcut>	[0..1]			281
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	281
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	OtherMargin <OthrMrgn>	[0..*]		C17	282
	Type <Tp>	[1..1]			282
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	Proprietary <Prtry>	[1..1]			284
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284
	Amount <Amt>	[1..1]			284
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	284
	ReportingAmount <RptgAmt>	[1..1]	Amount		285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

Constraints

- **MarginTypePresenceRule**

On Condition

/MarginTypeAmount is present

Following Must be True

/MarginTypeAmount/InitialMargin Must be present

Or /MarginTypeAmount/VariationMargin[*] Must be present
 Or /MarginTypeAmount/OtherMargin[*] Must be present

6.4.5.6.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C13 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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

6.4.5.6.2 ExposureAmount <XpsrAmt>

Presence: [0..1]

Definition: Net total of the transaction exposure of all outstanding deals.

ExposureAmount <XpsrAmt> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	268
	ReportingAmount <RptgAmt>	[1..1]	Amount		268

6.4.5.6.2.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.2.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 449

6.4.5.6.3 TotalMarginAmount <TtlMrgnAmt>

Presence: [1..1]

Definition: Provides the total margin amount.

TotalMarginAmount <TtlMrgnAmt> contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	269
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		269

6.4.5.6.3.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

Constraints

- **ActiveOrHistoricCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.3.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

6.4.5.6.4 CollateralOnDeposit <CollOnDpst>

Presence: [0..*]

Definition: Provides details on the valuation of the collateral on deposit.

CollateralOnDeposit <CollOnDpst> contains the following **Collateral6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C7	270
	MarketValue <MktVal>	[1..1]	Amount	C1, C7	270
	CollateralType <CollTp>	[1..1]	CodeSet		270

6.4.5.6.4.1 PostHaircutValue <PstHrcutVal>*Presence:* [1..1]*Definition:* Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.4.2 MarketValue <MktVal>*Presence:* [1..1]*Definition:* Value of the underlying collateral (cash, securities, Letter of credit..) based on current market prices.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.4.3 CollateralType <CollTp>*Presence:* [1..1]*Definition:* Provides the type of collateral, such as securities or cash.*Datatype:* "CollateralType1Code" on page 451

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

CodeName	Name	Definition
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

6.4.5.6.5 MinimumRequirementDeposit <MinRqrmntDpst>

Presence: [0..1]

Definition: Minimum requirement (expressed in the reporting currency) for a participant if their requirement falls below a specific amount set by the central counterparty.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.6 MarginResult <MrgnRslt>

Presence: [0..1]

Definition: Provide details on the margin result taking into consideration the total margin amount and the minimum requirements deposit.

MarginResult <MrgnRslt> contains one of the following **MarginResult1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExcessAmount <XcssAmt>	[1..1]	Amount	C1, C7	271
Or}	DeficitAmount <DfcitAmt>	[1..1]	Amount	C1, C7	272

6.4.5.6.6.1 ExcessAmount <XcssAmt>

Presence: [1..1]

Definition: Excess amount that the central counterparty may restitute to the Clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.6.2 DeficitAmount <DfcitAmt>

Presence: [1..1]

Definition: Deficit amount that the central counterparty will provide to the clearing member.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7 MarginTypeAmount <MrgnTpAmt>

Presence: [0..1]

Definition: Provides margin calculation details such as the initial margin amount, the variation margin amount or other margin type amounts.

MarginTypeAmount <MrgnTpAmt> contains the following **Margin3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InitialMargin <InitlMrgn>	[0..1]			274
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	274
	ReportingAmount <RptgAmt>	[1..1]	Amount		274
	VariationMargin <VartrnMrgn>	[0..*]			275
	FinancialInstrumentIdentification <FinInstrmld>	[0..1]	±	C8, C9, C10, C11, C13	275
	TotalVariationMargin <TtlVartrnMrgn>	[1..*]			276
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		277
	AmountDetails <AmtDtls>	[1..1]			277
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			278
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	278
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	279
	ReportingAmount <RptgAmt>	[1..1]	Amount		279
	MarkToMarketGross <MrkToMktGrss>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		280
	MarkToMarketFails <MrkToMktFls>	[0..*]			280
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	FailsHaircut <FlsHrcut>	[0..1]			281
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	281
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	OtherMargin <OthrMrgn>	[0..*]		C17	282
	Type <Tp>	[1..1]			282
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	Proprietary <Prtry>	[1..1]			284

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284
	Amount <Amt>	[1..1]			284
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	284
	ReportingAmount <RptgAmt>	[1..1]	Amount		285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

6.4.5.6.7.1 InitialMargin <InitlMrng>

Presence: [0..1]

Definition: Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.

InitialMargin <InitlMrng> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	274
	ReportingAmount <RptgAmt>	[1..1]	Amount		274

6.4.5.6.7.1.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- ActiveCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.1.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 449

6.4.5.6.7.2 VariationMargin <VartnMrgn>

Presence: [0..*]

Definition: Provides details on the calculation of the variation margin.

VariationMargin <VartnMrgn> contains the following VariationMargin3 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstrumentIdentification <FinInstrmId>	[0..1]	±	C8, C9, C10, C11, C13	275
	TotalVariationMargin <TtlVartnMrgn>	[1..*]			276
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		277
	AmountDetails <AmtDtls>	[1..1]			277
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	TotalMarkToMarket <TtlMrkToMkt>	[1..1]			278
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	278
	ReportingAmount <RptgAmt>	[1..1]	Amount		278
	MarkToMarketNetted <MrkToMktNetd>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	279
	ReportingAmount <RptgAmt>	[1..1]	Amount		279
	MarkToMarketGross <MrkToMktGrss>	[0..*]			279
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		280
	MarkToMarketFails <MrkToMktFls>	[0..*]			280
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		281
	FailsHaircut <FlsHrcut>	[0..1]			281
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	281
	ReportingAmount <RptgAmt>	[1..1]	Amount		281

6.4.5.6.7.2.1 FinancialInstrumentIdentification <FinInstrmId>

Presence: [0..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C13 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrlId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

6.4.5.6.7.2.2 TotalVariationMargin <TtlVartnMrgn>

Presence: [1..*]

Definition: Margin required to cover the risk because of the price fluctuations occurred on the unsettled exposures towards the central counterparty.

TotalVariationMargin <TtIVartnMrgn> contains the following **TotalVariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ShortLongIndicator <ShrtLngInd>	[0..1]	CodeSet		277
	AmountDetails <AmtDtls>	[1..1]			277
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278

6.4.5.6.7.2.2.1 ShortLongIndicator <ShrtLngInd>

Presence: [0..1]

Definition: Specifies whether the variation margin position is short or long, that is, whether the balance is a negative or positive balance.

Datatype: "ShortLong1Code" on page 458

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

6.4.5.6.7.2.2.2 AmountDetails <AmtDtls>

Presence: [1..1]

Definition: Provides the variation margin amount in the reporting currency and optionally in the original currency.

AmountDetails <AmtDtls> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	277
	ReportingAmount <RptgAmt>	[1..1]	Amount		278

6.4.5.6.7.2.2.2.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.2.2.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 449

6.4.5.6.7.2.3 TotalMarkToMarket <TtlMrkToMkt>

Presence: [1..1]

Definition: Net unrealised profit or loss on the value of the netted, gross and failing positions.

TotalMarkToMarket <TtlMrkToMkt> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	278
	ReportingAmount <RptgAmt>	[1..1]	Amount		278

6.4.5.6.7.2.3.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.2.3.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 449

6.4.5.6.7.2.4 MarkToMarketNetted <MrkToMktNetd>*Presence:* [0..*]*Definition:* Unrealised net loss calculated at the participant portfolio level.**MarkToMarketNetted <MrkToMktNetd>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	279
	ReportingAmount <RptgAmt>	[1..1]	Amount		279

6.4.5.6.7.2.4.1 OriginalCurrencyAmount <OrgnlCcyAmt>*Presence:* [0..1]*Definition:* Amount expressed in the original currency.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- ActiveCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.2.4.2 ReportingAmount <RptgAmt>*Presence:* [1..1]*Definition:* Amount expressed in the reporting currency.*Datatype:* "ImpliedCurrencyAndAmount" on page 449**6.4.5.6.7.2.5 MarkToMarketGross <MrkToMktGrss>***Presence:* [0..*]*Definition:* Unrealised net loss calculated in that market/boundary.**MarkToMarketGross <MrkToMktGrss>** contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		280

6.4.5.6.7.2.5.1 OriginalCurrencyAmount <OrgnlCcyAmt>*Presence:* [0..1]*Definition:* Amount expressed in the original currency.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.2.5.2 ReportingAmount <RptgAmt>*Presence:* [1..1]*Definition:* Amount expressed in the reporting currency.*Datatype:* "ImpliedCurrencyAndAmount" on page 449**6.4.5.6.7.2.6 MarkToMarketFails <MrkToMktFls>***Presence:* [0..*]*Definition:* Sum of the unrealised loss without taking profit into consideration.

MarkToMarketFails <MrkToMktFls> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	280
	ReportingAmount <RptgAmt>	[1..1]	Amount		281

6.4.5.6.7.2.6.1 OriginalCurrencyAmount <OrgnlCcyAmt>*Presence:* [0..1]*Definition:* Amount expressed in the original currency.*Impacted by:* C1 "ActiveCurrency", C7 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 448**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.2.6.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 449

6.4.5.6.7.2.7 FailsHaircut <FlsHrcut>

Presence: [0..1]

Definition: Haircut applied to the absolute value of the participants net positions. Calculation depends on a participants credit rating.

FailsHaircut <FlsHrcut> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	281
	ReportingAmount <RptgAmt>	[1..1]	Amount		281

6.4.5.6.7.2.7.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.2.7.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: "ImpliedCurrencyAndAmount" on page 449

6.4.5.6.7.3 OtherMargin <OthrMrgn>*Presence:* [0..*]*Definition:* Provides details on the margin type and amount.*Impacted by:* C17 "VariationMarginTextualRule"**OtherMargin <OthrMrgn>** contains the following **Margin4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]			282
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	Proprietary <Prtry>	[1..1]			284
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284
	Amount <Amt>	[1..1]			284
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	284
	ReportingAmount <RptgAmt>	[1..1]	Amount		285
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		285

Constraints

- **VariationMarginTextualRule**

If the margin amount calculation is to be shown in more details (with for example, the MarkToMarketNetted or MarkToMarketGross amounts), then it is recommended to use the element variation margin that is present at a higher level in the message.

6.4.5.6.7.3.1 Type <Tp>*Presence:* [1..1]*Definition:* Specifies the type of margin that is calculated.**Type <Tp>** contains one of the following **MarginType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	Proprietary <Prtry>	[1..1]			284
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284

6.4.5.6.7.3.1.1 Code <Cd>*Presence:* [1..1]

Definition: Provides the margin type using a code.

Datatype: "MarginType1Code" on page 454

CodeName	Name	Definition
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.
NEMA	NegotiationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

6.4.5.6.7.3.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the margin type using a proprietary format.

Proprietary <Prtry> contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		284
	Issuer <Issr>	[1..1]	Text		284
	SchemeName <SchmeNm>	[0..1]	Text		284

6.4.5.6.7.3.1.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

6.4.5.6.7.3.1.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

6.4.5.6.7.3.1.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

6.4.5.6.7.3.2 Amount <Amt>

Presence: [1..1]

Definition: Provides the margin amount in the reporting currency and optionally in the original currency.

Amount <Amt> contains the following **Amount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalCurrencyAmount <OrgnlCcyAmt>	[0..1]	Amount	C1, C7	284
	ReportingAmount <RptgAmt>	[1..1]	Amount		285

6.4.5.6.7.3.2.1 OriginalCurrencyAmount <OrgnlCcyAmt>

Presence: [0..1]

Definition: Amount expressed in the original currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

6.4.5.6.7.3.2.2 ReportingAmount <RptgAmt>

Presence: [1..1]

Definition: Amount expressed in the reporting currency.

Datatype: ["ImpliedCurrencyAndAmount" on page 449](#)

6.4.5.6.7.3.3 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Specifies whether the margin type position is short or long, that is, whether the balance is a negative or positive balance.

Datatype: ["CreditDebitCode" on page 452](#)

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

6.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C15 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1" on page 431](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 **secl.006.001.02**

DefaultFundContributionReportV02

7.1 **MessageDefinition Functionality**

Scope

The DefaultFundContributionReport message is sent by the central counterparty (CCP) to a Clearing member to report on the calculation of the default fund contribution and the potential net excess or deficit.

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

Usage

CCPs require participants to post assets in a clearing fund that can be used in the event of a default by a participant, to compensate non-defaulting participants for losses they suffer due to this default. The CCP evaluates each participant risk level based on their positions (monthly or daily) and calculate the excess of deficit of the default fund contribution. The DefaultFundContributionReport is usually sent on a monthly basis.

Outline

The DefaultFundContributionReportV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. ReportParameters

Provides details about the report such as the report identification, the calculation date, the value date.

B. ClearingMember

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

C. ReportDetails

Provides details on the default fund report.

D. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DfltFndCntrbtrnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			289
	ReportIdentification <RptId>	[1..1]	Text		289
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		289
	Frequency <Frqcy>	[1..1]	CodeSet		289
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C10	290
	CalculationDate <ClctnDt>	[0..1]	DateTime		290
	ClearingMember <ClrMmb>	[1..1]	±		290
	ReportDetails <RptDtls>	[1..*]			290
	DefaultFundCalculation <DfltFndClctn>	[1..*]			291
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		292
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C6	292
	Contribution <Cntrbtrn>	[0..*]			292
	Account <Acct>	[0..1]	±		293
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C6	293
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294
	NonClearingMember <NonClrMmb>	[0..1]	±		294
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294
	CollateralDescription <CollDesc>	[1..*]			295
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C6	295
	MarketValue <MktVal>	[1..1]	Amount	C1, C6	295
	CollateralType <CollTp>	[1..1]	CodeSet		296
	NetExcessOrDeficit <NetXcssOrDfcit>	[1..1]			296
	Amount <Amt>	[1..1]	Amount	C2, C7	296
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		297
	SupplementaryData <SplmtryData>	[0..*]	±	C9	297

7.3 Constraints

C1 **ActiveCurrency**

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

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

C4 **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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 **Country**

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

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

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.

C10 **ValidationByTable**

(Algorithm)

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides details about the report such as the report identification, the calculation date, the value date.

ReportParameters <RptParams> contains the following **ReportParameters2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		289
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		289
	Frequency <Frqcy>	[1..1]	CodeSet		289
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C10	290
	CalculationDate <ClctnDt>	[0..1]	DateTime		290

7.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 466

7.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date (and time) at which the report was created.

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

7.4.1.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 453

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.

CodeName	Name	Definition
ONDE	OnDemand	Event takes place on demand.

7.4.1.4 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Indicates the currency used for the calculation of the guarantee fund.

Impacted by: [C10 "ValidationByTable"](#)

Datatype: ["CurrencyCode" on page 452](#)

Constraints

- [ValidationByTable](#)

7.4.1.5 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Indicates the date of calculation of the deficit (if any).

Datatype: ["ISODatetime" on page 462](#)

7.4.2 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see ["PartyIdentification35Choice" on page 437](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

7.4.3 ReportDetails <RptDtls>

Presence: [1..*]

Definition: Provides details on the default fund report.

ReportDetails <RptDtls> contains the following **DefaultFundReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundCalculation <DfltFndClctn>	[1..*]			291
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		292
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C6	292
	Contribution <Cntrbtn>	[0..*]			292
	Account <Acct>	[0..1]	±		293
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C6	293
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294
	NonClearingMember <NonClrMmb>	[0..1]	±		294
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294
	CollateralDescription <CollDesc>	[1..*]			295
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C6	295
	MarketValue <MktVal>	[1..1]	Amount	C1, C6	295
	CollateralType <CollTp>	[1..1]	CodeSet		296
	NetExcessOrDeficit <NetXcssOrDfcit>	[1..1]			296
	Amount <Amt>	[1..1]	Amount	C2, C7	296
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		297

7.4.3.1 DefaultFundCalculation <DfltFndClctn>

Presence: [1..*]

Definition: Provides details about the calculation of the clearing member contribution to the default fund.

DefaultFundCalculation <DfltFndClctn> contains the following **DefaultFund1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAccount <DfltFndAcct>	[1..1]	±		292
	TotalDefaultFundAmount <TtlDfltFndAmt>	[1..1]	Amount	C1, C6	292
	Contribution <Cntrbtn>	[0..*]			292
	Account <Acct>	[0..1]	±		293
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C6	293
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294
	NonClearingMember <NonClrMmb>	[0..1]	±		294
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294

7.4.3.1.1 DefaultFundAccount <DfltFndAcct>

Presence: [1..1]

Definition: Specifies the account identification of the clearing member at the ICSD (International Central Securities Depository) or at the central bank.

DefaultFundAccount <DfltFndAcct> contains one of the following elements (see "AccountIdentification4Choice" on page 415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		415
Or}	Other <Othr>	[1..1]			415
	Identification <Id>	[1..1]	Text		416
	SchemeName <SchmeNm>	[0..1]			416
{Or	Code <Cd>	[1..1]	CodeSet		416
Or}	Proprietary <Prtry>	[1..1]	Text		416
	Issuer <Issr>	[0..1]	Text		416

7.4.3.1.2 TotalDefaultFundAmount <TtIDfltFndAmt>

Presence: [1..1]

Definition: Total amount required by the clearing member to participate to the default fund.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.1.3 Contribution <Cntrbtn>

Presence: [0..*]

Definition: Provides details about the contribution to the default fund by trading venues/products.

Contribution <Cntrbtn> contains the following **Contribution1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Account <Acct>	[0..1]	±		293
	RequiredAmount <ReqrdAmt>	[1..1]	Amount	C1, C6	293
	IncreaseCoverageAmount <IncrCvrgAmt>	[0..1]	Amount	C1, C6	294
	NonClearingMember <NonClrMmb>	[0..1]	±		294

7.4.3.1.3.1 Account <Acct>

Presence: [0..1]

Definition: Segregation done by the central counterparty based on trading venues/products or other attributes.

Account <Acct> contains one of the following elements (see ["AccountIdentification4Choice"](#) on page 415 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		415
Or}	Other <Othr>	[1..1]			415
	Identification <Id>	[1..1]	Text		416
	SchemeName <SchmeNm>	[0..1]			416
{Or	Code <Cd>	[1..1]	CodeSet		416
Or}	Proprietary <Prtry>	[1..1]	Text		416
	Issuer <Issr>	[0..1]	Text		416

7.4.3.1.3.2 RequiredAmount <ReqrdAmt>

Presence: [1..1]

Definition: Total contribution required by the clearing member to participate to the default fund.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.1.3.3 IncreaseCoverageAmount <IncrCvrgAmt>

Presence: [0..1]

Definition: Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.1.3.4 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

7.4.3.1.4 IncreaseCoverageAmount <IncrCvrgAmt>

Presence: [0..1]

Definition: Additional amount that the clearing member will have to provide to cover a risk increase. This results from a risk management decision depending on central counterparty specific criteria.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.2 CollateralDescription <CollDesc>

Presence: [1..*]

Definition: Provides details about the collateral held.

CollateralDescription <CollDesc> contains the following **Collateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PostHaircutValue <PstHrcutVal>	[1..1]	Amount	C1, C6	295
	MarketValue <MktVal>	[1..1]	Amount	C1, C6	295
	CollateralType <CollTp>	[1..1]	CodeSet		296

7.4.3.2.1 PostHaircutValue <PstHrcutVal>

Presence: [1..1]

Definition: Value of the collateral after deduction of a percentage (the haircut) that reflects the perceived risk associated with holding this collateral.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.2.2 MarketValue <MktVal>

Presence: [1..1]

Definition: Value of the underlying collateral (cash, securities, LoC) based on current market prices.

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

Datatype: "ActiveCurrencyAndAmount" on page 448

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.2.3 CollateralType <CollTp>

Presence: [1..1]

Definition: Provides the type of collateral, such as securities or cash.

Datatype: "CollateralType2Code" on page 451

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

7.4.3.3 NetExcessOrDeficit <NetXcssOrDfcit>

Presence: [1..1]

Definition: Excess amount that the central counterparty will restitute to the clearing member or deficit to be provided by the member for the guarantee fund.

NetExcessOrDeficit <NetXcssOrDfcit> contains the following **AmountAndDirection21** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C7	296
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		297

7.4.3.3.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C2 "ActiveOrHistoricCurrency", C7 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

7.4.3.3.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

7.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C9 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

Constraints

- **SupplementaryDataRule**

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

8 **secl.007.001.03** **BuyInNotificationV03**

8.1 **MessageDefinition Functionality**

Scope

The BuyInNotification message is sent by the central counterparty (CCP) to a clearing member to notify the start of the buy in process.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The buy in process is a process by which the CCP buys in stocks to cover failed transactions; the clearing member is notified that this process has started. Depending on each CCP internal rules, this message can also be sent, as a warning, by the central counterparty to the clearing member some days before the buy in process starts.

Outline

The BuyInNotificationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. ClearingMember

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

C. NotificationDetails

Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

D. OriginalSettlementObligation

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

E. SupplementaryData

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

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInNtfctn>	[1..1]		C15	
	TransactionIdentification <TxId>	[0..1]	Text		302
	ClearingMember <ClrMmb>	[1..1]	±		302
	NotificationDetails <NtfctnDtls>	[0..1]			302
	WarningIndicator <Wrnglnd>	[0..1]	Indicator		302
	ExpectedBuyInDate <XpctdBuyInDt>	[1..1]			303
{Or	Date <Dt>	[1..1]	Date		303
Or}	DateCode <DtCd>	[1..1]	±		303
	CancellationLimitDate <CxlLmtDt>	[0..1]	Date		303
	BuyInReversionDate <BuyInRvrsnDt>	[0..1]	Date		303
	OriginalSettlementObligation <OrgnlSttlmOblgtn>	[1..1]			303
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		306
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		306
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		306
	DeliveryAccount <DlvryAcct>	[0..1]	±		306
	SafekeepingPlace <SfkpgPlc>	[0..1]			306
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		308
Or	Country <Ctry>	[1..1]	CodeSet	C6	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	309
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]			309
	Identification <Id>	[1..1]	Text		310
	Issuer <Issr>	[1..1]	Text		310
	SchemeName <SchmeNm>	[0..1]	Text		310

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		310
	ClearingSegment <ClrSgmt>	[0..1]	±		310
	NonClearingMember <NonClrMmb>	[0..1]	±		311
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		311
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C13	311
	TradeDate <TradDt>	[0..1]	Date		312
	DealPrice <DealPric>	[0..1]	±		313
	Quantity <Qty>	[1..1]	±		313
	Depository <Dpstry>	[0..1]	±		313
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		313
	SettlementAmount <SttlmAmt>	[1..1]	±		314
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		314
	SupplementaryData <SplmtryData>	[0..*]	±	C14	314

8.3 Constraints

C1 ActiveCurrency

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

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 CoexistenceIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C6 Country

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 CurrencyAmount

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

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

C9 DescriptionPresenceRule

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

C10 DescriptionUsageRule

Description must be used alone as the last resort.

C11 ISINGuideline

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

C12 ISINPresenceRule

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

C13 OtherIdentificationPresenceRule

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

C14 SupplementaryDataRule

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

C15 TransactionIdentificationPresenceRule

If NotificationDetails/WarningIndicator is "false" or "0" (No), then TransactionIdentification must be present. (CrossElementComplexRule)

On Condition

/NotificationDetails/WarningIndicator is equal to value 'false'

Following Must be True

/TransactionIdentification Must be present

This constraint is defined at the MessageDefinition level.

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 TransactionIdentification <TxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

8.4.2 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "[PartyIdentification35Choice](#)" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

8.4.3 NotificationDetails <NtfctnDtls>

Presence: [0..1]

Definition: Indicates if the message is a notification or a warning and gives the option to specify the buy in date.

NotificationDetails <NtfctnDtls> contains the following **BuyIn4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	WarningIndicator <WrngInd>	[0..1]	Indicator		302
	ExpectedBuyInDate <XpctdBuyInDt>	[1..1]			303
{Or	Date <Dt>	[1..1]	Date		303
Or}	DateCode <DtCd>	[1..1]	±		303
	CancellationLimitDate <CxlLmtDt>	[0..1]	Date		303
	BuyInReversionDate <BuyInRvrsnDt>	[0..1]	Date		303

8.4.3.1 WarningIndicator <WrngInd>

Presence: [0..1]

Definition: Indicates whether the message is a warning only or a notification.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 464):

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

8.4.3.2 ExpectedBuyInDate <XpctdBuyInDt>

Presence: [1..1]

Definition: Provides the date at which the buy-in will occur.

ExpectedBuyInDate <XpctdBuyInDt> contains one of the following **DateFormat15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		303
Or}	DateCode <DtCd>	[1..1]	±		303

8.4.3.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 462

8.4.3.2.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date is expressed using a code.

DateCode <DtCd> contains one of the following elements (see "DateCode3Choice" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

8.4.3.3 CancellationLimitDate <CxILmtDt>

Presence: [0..1]

Definition: Identifies the latest date by which the buy-in operation can be cancelled.

Datatype: "ISODate" on page 462

8.4.3.4 BuyInReversionDate <BuyInRvrsnDt>

Presence: [0..1]

Definition: Identifies the date by which the buy-in operation is reversed by the CCP.

Datatype: "ISODate" on page 462

8.4.4 OriginalSettlementObligation <OrgnlSttlmOblgtn>

Presence: [1..1]

Definition: Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

OriginalSettlementObligation <OrgnlSttlmOblgtn> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		306
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		306
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		306
	DeliveryAccount <DlvryAcct>	[0..1]	±		306
	SafekeepingPlace <SfkpgPlc>	[0..1]			306
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		308
Or	Country <Ctry>	[1..1]	CodeSet	C6	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	309
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]			309
	Identification <Id>	[1..1]	Text		310
	Issuer <Issr>	[1..1]	Text		310
	SchemeName <SchmeNm>	[0..1]	Text		310
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		310
	ClearingSegment <ClrSgmt>	[0..1]	±		310
	NonClearingMember <NonClrMmb>	[0..1]	±		311
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		311
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C9, C10, C11, C12, C13	311
	TradeDate <TradDt>	[0..1]	Date		312
	DealPrice <DealPric>	[0..1]	±		313
	Quantity <Qty>	[1..1]	±		313
	Depository <Dpstry>	[0..1]	±		313
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		313

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		314
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		314

8.4.4.1 CSDTransactionIdentification <CSDTxId>

Presence: [0..1]

Definition: Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

Datatype: "Max35Text" on page 466

8.4.4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

Presence: [0..1]

Definition: Reference of the transaction (non settled instruction) given by the central counterparty.

Datatype: "Max35Text" on page 466

8.4.4.3 PreviousBuyInIdentification <PrvsBuyInId>

Presence: [0..1]

Definition: Original buy-in identification number in case an event causes a generation of a new buy-in identification.

Datatype: "Max35Text" on page 466

8.4.4.4 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

8.4.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			307
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		308
Or	Country <Ctry>	[1..1]	CodeSet	C6	308
Or	TypeAndIdentification <TpAndId>	[1..1]			308
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	309
Or}	Proprietary <Prtry>	[1..1]			309
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]			309
	Identification <Id>	[1..1]	Text		310
	Issuer <Issr>	[1..1]	Text		310
	SchemeName <SchmeNm>	[0..1]	Text		310

8.4.4.5.1 Identification <Id>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		307
	Identification <Id>	[0..1]	Text		308

8.4.4.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

8.4.4.5.1.2 Identification <Id>*Presence:* [0..1]*Definition:* Place of safekeeping.*Datatype:* "Max35Text" on page 466**8.4.4.5.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C6 "Country"*Datatype:* "CountryCode" on page 452**Constraints**

- **Country**

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

8.4.4.5.3 TypeAndIdentification <TpAndId>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following
SafekeepingPlaceTypeAndAnyBICIdentifier1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		308
	Identification <Id>	[1..1]	IdentifierSet	C4	309

8.4.4.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

8.4.4.5.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 462

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

8.4.4.5.4 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		309
	Type <Tp>	[1..1]			309
	Identification <Id>	[1..1]	Text		310
	Issuer <Issr>	[1..1]	Text		310
	SchemeName <SchmeNm>	[0..1]	Text		310

8.4.4.5.4.1 Identification <Id>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

8.4.4.5.4.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		310
	Issuer <Issr>	[1..1]	Text		310
	SchemeName <SchmeNm>	[0..1]	Text		310

8.4.4.5.4.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

8.4.4.5.4.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

8.4.4.5.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

8.4.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

8.4.4.7 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see ["PartyIdentification35Choice"](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

8.4.4.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member and account.

NonClearingMember <NonClrMmb> contains the following elements (see ["PartyIdentificationAndAccount31"](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

8.4.4.9 IntendedSettlementDate <IntnddSttlmDt>

Presence: [0..1]

Definition: Provides the intended settlement date of the position.

Datatype: ["ISODate"](#) on page 462

8.4.4.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: [C9 "DescriptionPresenceRule"](#), [C10 "DescriptionUsageRule"](#), [C11 "ISINGuideline"](#), [C12 "ISINPresenceRule"](#), [C13 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrlId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

8.4.4.11 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

Datatype: "ISODate" on page 462

8.4.4.12 DealPrice <DealPric>

Presence: [0..1]

Definition: Provides the price of the trade.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

8.4.4.13 Quantity <Qty>

Presence: [1..1]

Definition: Provides the quantity of the trade.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

8.4.4.14 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

8.4.4.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

Presence: [0..1]

Definition: Provides the remaining quantity to be settled.

RemainingQuantityToBeSettled <RmngQtyToBeSttld> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

8.4.4.16 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

8.4.4.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

Presence: [0..1]

Definition: Provides the remaining amount to be settled.

RemainingAmountToBeSettled <RmngAmtToBeSttld> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

8.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C14 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 **secl.008.001.03** **BuyInResponseV03**

9.1 **MessageDefinition Functionality**

Scope

The BuyInResponse message is sent by the clearing member to the central counterparty as a response to the previous buy-in notification message.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The BuyInResponse may be sent in response to the BuyInNotification message. However, the use of this message in the buy in process is optional and depends on the rules set by each central counterparty.

Outline

The BuyInResponseV03 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. BuyInResponseDetails

Provides response details such as a request for delay and the number of days associated to that request.

C. OriginalSettlementObligationDetails

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

D. SupplementaryData

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

9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInRspn>	[1..1]			
	TransactionIdentification <TxId>	[0..1]	Text		319
	BuyInResponseDetails <BuyInRspnDtls>	[1..1]			319
	BuyInNotificationIdentification <BuyInNtfctnId>	[1..1]	Text		320
	RequestForDelayIndicator <ReqForDelyInd>	[1..1]	Indicator		320
	NumberOfDays <NbOfDays>	[1..1]	Quantity		320
	InitialQuantity <InitlQty>	[1..1]	±		320
	CoveredQuantity <CvrdQty>	[1..1]	±		321
	UncoveredQuantity <UcvrdQty>	[1..1]	±		321
	OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>	[0..1]			321
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		323
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		323
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		323
	DeliveryAccount <DlrvyAcct>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]			323
{Or	Identification <Id>	[1..1]			324
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		324
	Identification <Id>	[0..1]	Text		325
Or	Country <Ctry>	[1..1]	CodeSet	C5	325
Or	TypeAndIdentification <TpAndId>	[1..1]			325
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		325
	Identification <Id>	[1..1]	IdentifierSet	C4	326
Or}	Proprietary <Prtry>	[1..1]			326
	Identification <Id>	[0..1]	Text		326
	Type <Tp>	[1..1]			326
	Identification <Id>	[1..1]	Text		327
	Issuer <Issr>	[1..1]	Text		327
	SchemeName <SchmeNm>	[0..1]	Text		327
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		327

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSegment <ClrSgmt>	[0..1]	±		327
	NonClearingMember <NonClrMmb>	[0..1]	±		328
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		328
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	328
	TradeDate <TradDt>	[0..1]	Date		329
	DealPrice <DealPric>	[0..1]	±		330
	Quantity <Qty>	[1..1]	±		330
	Depository <Dpstry>	[0..1]	±		330
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		330
	SettlementAmount <SttlmAmt>	[1..1]	±		331
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		331
	SupplementaryData <SplmtryData>	[0..*]	±	C13	331

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 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 AdditonalDetailsGuideline

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 Country

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

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

C9 DescriptionUsageRule

Description must be used alone as the last resort.

C10 ISINGuideline

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

C11 ISINPresenceRule

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

C12 OtherIdentificationPresenceRule

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

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.

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 TransactionIdentification <TxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

9.4.2 BuyInResponseDetails <BuyInRspnDtls>

Presence: [1..1]

Definition: Provides response details such as a request for delay and the number of days associated to that request.

BuyInResponseDetails <BuyInRspnDtls> contains the following **BuyIn3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BuyInNotificationIdentification <BuyInNtfctnId>	[1..1]	Text		320
	RequestForDelayIndicator <ReqForDelyInd>	[1..1]	Indicator		320
	NumberOfDays <NbOfDays>	[1..1]	Quantity		320
	InitialQuantity <InitlQty>	[1..1]	±		320
	CoveredQuantity <CvrdQty>	[1..1]	±		321
	UncoveredQuantity <UcvrdQty>	[1..1]	±		321

9.4.2.1 BuyInNotificationIdentification <BuyInNtfctnId>

Presence: [1..1]

Definition: Indicates the reference of the BuyInNotification message.

Datatype: "Max35Text" on page 466

9.4.2.2 RequestForDelayIndicator <ReqForDelyInd>

Presence: [1..1]

Definition: Specific continuous net settlement case where the central counterparty can call for buy-in at a date anterior to "theoretical" buy-in date, the clearing member may request a delay.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 464):

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

9.4.2.3 NumberOfDays <NbOfDays>

Presence: [1..1]

Definition: Number of days associated to the request for delay.

Datatype: "Number" on page 464

9.4.2.4 InitialQuantity <InitlQty>

Presence: [1..1]

Definition: Buy in quantity called initially by the central counterparty.

InitialQuantity <InitlQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

9.4.2.5 CoveredQuantity <CvrdQty>

Presence: [1..1]

Definition: Quantity amount covered by the clearing member after notification.

CoveredQuantity <CvrdQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

9.4.2.6 UncoveredQuantity <UcvrQty>

Presence: [1..1]

Definition: Quantity amount non covered by the clearing member after notification (this is, new buy in amount to be executed).

UncoveredQuantity <UcvrQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

9.4.3 OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls>

Presence: [0..1]

Definition: Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

OriginalSettlementObligationDetails <OrgnlSttlmOblgtnDtls> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		323
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		323
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		323
	DeliveryAccount <DlvryAcct>	[0..1]	±		323
	SafekeepingPlace <SfkpgPlc>	[0..1]			323
{Or	Identification <Id>	[1..1]			324
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		324
	Identification <Id>	[0..1]	Text		325
Or	Country <Ctry>	[1..1]	CodeSet	C5	325
Or	TypeAndIdentification <TpAndId>	[1..1]			325
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		325
	Identification <Id>	[1..1]	IdentifierSet	C4	326
Or}	Proprietary <Prtry>	[1..1]			326
	Identification <Id>	[0..1]	Text		326
	Type <Tp>	[1..1]			326
	Identification <Id>	[1..1]	Text		327
	Issuer <Issr>	[1..1]	Text		327
	SchemeName <SchmeNm>	[0..1]	Text		327
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		327
	ClearingSegment <ClrSgmt>	[0..1]	±		327
	NonClearingMember <NonClrMmb>	[0..1]	±		328
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		328
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	328
	TradeDate <TradDt>	[0..1]	Date		329
	DealPrice <DealPric>	[0..1]	±		330
	Quantity <Qty>	[1..1]	±		330
	Depository <Dpstry>	[0..1]	±		330
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		330

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		331
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		331

9.4.3.1 CSDTransactionIdentification <CSDTxId>

Presence: [0..1]

Definition: Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

Datatype: "Max35Text" on page 466

9.4.3.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

Presence: [0..1]

Definition: Reference of the transaction (non settled instruction) given by the central counterparty.

Datatype: "Max35Text" on page 466

9.4.3.3 PreviousBuyInIdentification <PrvsBuyInId>

Presence: [0..1]

Definition: Original buy-in identification number in case an event causes a generation of a new buy-in identification.

Datatype: "Max35Text" on page 466

9.4.3.4 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

9.4.3.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			324
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		324
	Identification <Id>	[0..1]	Text		325
Or	Country <Ctry>	[1..1]	CodeSet	C5	325
Or	TypeAndIdentification <TpAndId>	[1..1]			325
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		325
	Identification <Id>	[1..1]	IdentifierSet	C4	326
Or}	Proprietary <Prtry>	[1..1]			326
	Identification <Id>	[0..1]	Text		326
	Type <Tp>	[1..1]			326
	Identification <Id>	[1..1]	Text		327
	Issuer <Issr>	[1..1]	Text		327
	SchemeName <SchmeNm>	[0..1]	Text		327

9.4.3.5.1 Identification <Id>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		324
	Identification <Id>	[0..1]	Text		325

9.4.3.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

9.4.3.5.1.2 Identification <Id>*Presence:* [0..1]*Definition:* Place of safekeeping.*Datatype:* "Max35Text" on page 466**9.4.3.5.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C5 "Country"*Datatype:* "CountryCode" on page 452**Constraints**

- **Country**

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

9.4.3.5.3 TypeAndIdentification <TpAndId>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following
SafekeepingPlaceTypeAndAnyBICIdentifier1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		325
	Identification <Id>	[1..1]	IdentifierSet	C4	326

9.4.3.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

9.4.3.5.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 462**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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

9.4.3.5.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		326
	Type <Tp>	[1..1]			326
	Identification <Id>	[1..1]	Text		327
	Issuer <Issr>	[1..1]	Text		327
	SchemeName <SchmeNm>	[0..1]	Text		327

9.4.3.5.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 466**9.4.3.5.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		327
	Issuer <Issr>	[1..1]	Text		327
	SchemeName <SchmeNm>	[0..1]	Text		327

9.4.3.5.4.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

9.4.3.5.4.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

9.4.3.5.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

9.4.3.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

9.4.3.7 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see ["PartyIdentification35Choice"](#) on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

9.4.3.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member and account.

NonClearingMember <NonClrMmb> contains the following elements (see ["PartyIdentificationAndAccount31"](#) on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

9.4.3.9 IntendedSettlementDate <IntnddSttlmDt>

Presence: [0..1]

Definition: Provides the intended settlement date of the position.

Datatype: ["ISODate"](#) on page 462

9.4.3.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: [C8 "DescriptionPresenceRule"](#), [C9 "DescriptionUsageRule"](#), [C10 "ISINGuideline"](#), [C11 "ISINPresenceRule"](#), [C12 "OtherIdentificationPresenceRule"](#)

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrlId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

9.4.3.11 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

Datatype: "ISODate" on page 462

9.4.3.12 DealPrice <DealPric>

Presence: [0..1]

Definition: Provides the price of the trade.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

9.4.3.13 Quantity <Qty>

Presence: [1..1]

Definition: Provides the quantity of the trade.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

9.4.3.14 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

9.4.3.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

Presence: [0..1]

Definition: Provides the remaining quantity to be settled.

RemainingQuantityToBeSettled <RmngQtyToBeSttld> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

9.4.3.16 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

9.4.3.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

Presence: [0..1]

Definition: Provides the remaining amount to be settled.

RemainingAmountToBeSettled <RmngAmtToBeSttld> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

9.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 **secl.009.001.03**

BuyInConfirmationV03

10.1 **MessageDefinition Functionality**

Scope

The Buy In Confirmation message is sent by the central counterparty (CCP) to the clearing member to confirm the details of the transaction resulting from the buy in.

The message definition is intended for use with the ISO 20022 Business Application Header.

Usage

The Buy In Confirmation message is sent by the central counterparty (CCP) to confirm the details of the buy in transaction.

Outline

The BuyInConfirmationV03 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as known by the instructing party.

B. ClearingMember

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

C. BuyInDetails

Provides the buy-in details.

D. OriginalSettlementObligation

Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

E. SupplementaryData

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

10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <BuyInConf>	[1..1]			
	TransactionIdentification <TxId>	[0..1]	Text		337
	ClearingMember <ClrMmb>	[1..1]	±		337
	BuyInDetails <BuyInDtls>	[1..1]			337
	BuyInNotificationIdentification <BuyInNtfctnId>	[0..1]	Text		338
	BuyInIdentification <BuyInId>	[1..1]	Text		338
	Date <Dt>	[1..1]	Date		338
	Price <Pric>	[0..1]	±		339
	SecuritiesBuyIn <SciesBuyIn>	[0..1]			339
	Depository <Dpstry>	[1..1]	±		339
	SettlementAmount <SttlmAmt>	[1..1]			340
	Amount <Amt>	[1..1]	Amount	C2, C6	340
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		340
	Fees <Fees>	[0..1]			340
	Amount <Amt>	[1..1]	Amount	C2, C6	341
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		341
	RequiredCashCompensation <ReqrdCshCompstn>	[0..1]			341
	SettlementAmount <SttlmAmt>	[1..1]			342
	Amount <Amt>	[1..1]	Amount	C2, C6	342
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		342
	Fees <Fees>	[0..1]			343
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343
	ValueDate <ValDt>	[0..1]	Date		344
	OriginalSettlementObligation <OrgnlSttlmOblgtn>	[0..1]			344
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		346
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		346
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		346
	DeliveryAccount <DlvryAcct>	[0..1]	±		346

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlace <SfkpgPlc>	[0..1]			346
{Or	Identification <Id>	[1..1]			347
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		347
	Identification <Id>	[0..1]	Text		348
Or	Country <Ctry>	[1..1]	CodeSet	C5	348
Or	TypeAndIdentification <TpAndId>	[1..1]			348
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		348
	Identification <Id>	[1..1]	IdentifierSet	C4	349
Or}	Proprietary <Prtry>	[1..1]			349
	Identification <Id>	[0..1]	Text		349
	Type <Tp>	[1..1]			349
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		350
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		350
	ClearingSegment <ClrSgmt>	[0..1]	±		350
	NonClearingMember <NonClrMmb>	[0..1]	±		351
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		351
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	351
	TradeDate <TradDt>	[0..1]	Date		352
	DealPrice <DealPric>	[0..1]	±		353
	Quantity <Qty>	[1..1]	±		353
	Depository <Dpstry>	[0..1]	±		353
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		353
	SettlementAmount <SttlmAmt>	[1..1]	±		354
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		354
	SupplementaryData <SplmtryData>	[0..*]	±	C13	354

10.3 Constraints

C1 **ActiveCurrency**

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

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

C4 **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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 **Country**

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

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

C9 **DescriptionUsageRule**

Description must be used alone as the last resort.

C10 **ISINGuideline**

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

C11 ISINPresenceRule

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

C12 OtherIdentificationPresenceRule

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

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.

10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

10.4.1 TransactionIdentification <TxId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

10.4.2 ClearingMember <ClrMmb>

Presence: [1..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

10.4.3 BuyInDetails <BuyInDtls>

Presence: [1..1]

Definition: Provides the buy-in details.

BuyInDetails <BuyInDtls> contains the following **BuyIn2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BuyInNotificationIdentification <BuyInNtfctnId>	[0..1]	Text		338
	BuyInIdentification <BuyInId>	[1..1]	Text		338
	Date <Dt>	[1..1]	Date		338
	Price <Pric>	[0..1]	±		339
	SecuritiesBuyIn <SctiesBuyIn>	[0..1]			339
	Depository <Dpstry>	[1..1]	±		339
	SettlementAmount <SttlmAmt>	[1..1]			340
	Amount <Amt>	[1..1]	Amount	C2, C6	340
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		340
	Fees <Fees>	[0..1]			340
	Amount <Amt>	[1..1]	Amount	C2, C6	341
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		341
	RequiredCashCompensation <ReqrdCshCompstn>	[0..1]			341
	SettlementAmount <SttlmAmt>	[1..1]			342
	Amount <Amt>	[1..1]	Amount	C2, C6	342
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		342
	Fees <Fees>	[0..1]			343
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343
	ValueDate <ValDt>	[0..1]	Date		344

10.4.3.1 BuyInNotificationIdentification <BuyInNtfctnId>

Presence: [0..1]

Definition: Indicates the reference of the BuyInNotification message.

Datatype: "Max35Text" on page 466

10.4.3.2 BuyInIdentification <BuyInId>

Presence: [1..1]

Definition: Indicates the reference id of the buy in.

Datatype: "Max35Text" on page 466

10.4.3.3 Date <Dt>

Presence: [1..1]

Definition: Provides the date at which the buy occurred.

Datatype: "ISODate" on page 462

10.4.3.4 Price <Pric>

Presence: [0..1]

Definition: Provides the price of the buy-in.

Price <Pric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

10.4.3.5 SecuritiesBuyIn <SctiesBuyIn>

Presence: [0..1]

Definition: Specifies the elements related to the securities that the central counterparty had to buy in the context of the buy-in process.

SecuritiesBuyIn <SctiesBuyIn> contains the following **SecuritiesCompensation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		339
	SettlementAmount <SttlmAmt>	[1..1]			340
	Amount <Amt>	[1..1]	Amount	C2, C6	340
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		340
	Fees <Fees>	[0..1]			340
	Amount <Amt>	[1..1]	Amount	C2, C6	341
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		341

10.4.3.5.1 Depository <Dpstry>

Presence: [1..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

10.4.3.5.2 SettlementAmount <SttlmAmt>*Presence:* [1..1]*Definition:* Provides the total amount of money to be settled.**SettlementAmount <SttlmAmt>** contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	340
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		340

10.4.3.5.2.1 Amount <Amt>*Presence:* [1..1]*Definition:* Total amount that needs to be settled.*Impacted by:* C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 449**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.

10.4.3.5.2.2 CreditDebitIndicator <CdtDbtInd>*Presence:* [0..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 452

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

10.4.3.5.3 Fees <Fees>*Presence:* [0..1]*Definition:* Amount of money related to the fees for the securities compensation.

Fees <Fees> contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	341
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		341

10.4.3.5.3.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

10.4.3.5.3.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

10.4.3.6 RequiredCashCompensation <ReqrdCshCompstn>

Presence: [0..1]

Definition: Provides details about the cash compensation required, in case the central counterparty could not buy the securities to cover the trade(s) that failed.

RequiredCashCompensation <ReqrdCshCompstn> contains the following **CashCompensation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]			342
	Amount <Amt>	[1..1]	Amount	C2, C6	342
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		342
	Fees <Fees>	[0..1]			343
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343
	ValueDate <ValDt>	[0..1]	Date		344

10.4.3.6.1 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the original amount to be settled.

SettlementAmount <SttlmAmt> contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	342
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		342

10.4.3.6.1.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

10.4.3.6.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

10.4.3.6.2 Fees <Fees>

Presence: [0..1]

Definition: Amount of fees linked to the cash compensation process.

Fees <Fees> contains the following **AmountAndDirection20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C2, C6	343
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		343

10.4.3.6.2.1 Amount <Amt>

Presence: [1..1]

Definition: Total amount that needs to be settled.

Impacted by: C2 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

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.

10.4.3.6.2.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

10.4.3.6.3 ValueDate <ValDt>

Presence: [0..1]

Definition: Indicates the value date of the cash compensation.

Datatype: "ISODate" on page 462

10.4.4 OriginalSettlementObligation <OrgnlSttlmOblgtn>

Presence: [0..1]

Definition: Provides details about the original settlement obligation that did not settle and for which the buy in process will be launched.

OriginalSettlementObligation <OrgnlSttlmOblgtn> contains the following **SettlementObligation7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CSDTransactionIdentification <CSDTxId>	[0..1]	Text		346
	CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>	[0..1]	Text		346
	PreviousBuyInIdentification <PrvsBuyInId>	[0..1]	Text		346
	DeliveryAccount <DlvryAcct>	[0..1]	±		346
	SafekeepingPlace <SfkpgPlc>	[0..1]			346
{Or	Identification <Id>	[1..1]			347
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		347
	Identification <Id>	[0..1]	Text		348
Or	Country <Ctry>	[1..1]	CodeSet	C5	348
Or	TypeAndIdentification <TpAndId>	[1..1]			348
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		348
	Identification <Id>	[1..1]	IdentifierSet	C4	349
Or}	Proprietary <Prtry>	[1..1]			349
	Identification <Id>	[0..1]	Text		349
	Type <Tp>	[1..1]			349
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		350
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		350
	ClearingSegment <ClrSgmt>	[0..1]	±		350
	NonClearingMember <NonClrMmb>	[0..1]	±		351
	IntendedSettlementDate <IntnddSttlmDt>	[0..1]	Date		351
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C8, C9, C10, C11, C12	351
	TradeDate <TradDt>	[0..1]	Date		352
	DealPrice <DealPric>	[0..1]	±		353
	Quantity <Qty>	[1..1]	±		353
	Depository <Dpstry>	[0..1]	±		353
	RemainingQuantityToBeSettled <RmngQtyToBeSttld>	[0..1]	±		353

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementAmount <SttlmAmt>	[1..1]	±		354
	RemainingAmountToBeSettled <RmngAmtToBeSttld>	[0..1]	±		354

10.4.4.1 CSDTransactionIdentification <CSDTxId>

Presence: [0..1]

Definition: Last reference given by the settlement platform (this is the central securities depository) to the transaction (non settled instruction).

Datatype: "Max35Text" on page 466

10.4.4.2 CentralCounterpartyTransactionIdentification <CntrlCtrPtyTxId>

Presence: [0..1]

Definition: Reference of the transaction (non settled instruction) given by the central counterparty.

Datatype: "Max35Text" on page 466

10.4.4.3 PreviousBuyInIdentification <PrvsBuyInId>

Presence: [0..1]

Definition: Original buy-in identification number in case an event causes a generation of a new buy-in identification.

Datatype: "Max35Text" on page 466

10.4.4.4 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: An account opened by the central counterparty in the name of the clearing member within the account structure, for settlement purposes (gives information about the clearing member account at central counterparty).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

10.4.4.5 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			347
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		347
	Identification <Id>	[0..1]	Text		348
Or	Country <Ctry>	[1..1]	CodeSet	C5	348
Or	TypeAndIdentification <TpAndId>	[1..1]			348
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		348
	Identification <Id>	[1..1]	IdentifierSet	C4	349
Or}	Proprietary <Prtry>	[1..1]			349
	Identification <Id>	[0..1]	Text		349
	Type <Tp>	[1..1]			349
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		350

10.4.4.5.1 Identification <Id>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		347
	Identification <Id>	[0..1]	Text		348

10.4.4.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

Presence: [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace3Code" on page 458

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

10.4.4.5.1.2 Identification <Id>*Presence:* [0..1]*Definition:* Place of safekeeping.*Datatype:* "Max35Text" on page 466**10.4.4.5.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C5 "Country"*Datatype:* "CountryCode" on page 452**Constraints**

- **Country**

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

10.4.4.5.3 TypeAndIdentification <TpAndId>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following
SafekeepingPlaceTypeAndAnyBICIdentifier1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		348
	Identification <Id>	[1..1]	IdentifierSet	C4	349

10.4.4.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

10.4.4.5.3.2 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C4 "AnyBIC"*Datatype:* "AnyBICIdentifier" on page 462**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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

10.4.4.5.4 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a propriety identification scheme.**Proprietary <Prtry>** contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		349
	Type <Tp>	[1..1]			349
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		350

10.4.4.5.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity.*Datatype:* "Max35Text" on page 466**10.4.4.5.4.2 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		350
	Issuer <Issr>	[1..1]	Text		350
	SchemeName <SchmeNm>	[0..1]	Text		350

10.4.4.5.4.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

10.4.4.5.4.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

10.4.4.5.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

10.4.4.6 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "[SecuritiesAccount19](#)" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

10.4.4.7 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

10.4.4.8 NonClearingMember <NonClrMmb>

Presence: [0..1]

Definition: Provides the identification for the non-clearing member and account.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

10.4.4.9 IntendedSettlementDate <IntnddSttlmDt>

Presence: [0..1]

Definition: Provides the intended settlement date of the position.

Datatype: "ISODate" on page 462

10.4.4.10 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C8 "DescriptionPresenceRule", C9 "DescriptionUsageRule", C10 "ISINGuideline", C11 "ISINPresenceRule", C12 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrlId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

10.4.4.11 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

Datatype: "ISODate" on page 462

10.4.4.12 DealPrice <DealPric>

Presence: [0..1]

Definition: Provides the price of the trade.

DealPrice <DealPric> contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

10.4.4.13 Quantity <Qty>

Presence: [1..1]

Definition: Provides the quantity of the trade.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

10.4.4.14 Depository <Dpstry>

Presence: [0..1]

Definition: Place where settlement of the securities takes place.

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

10.4.4.15 RemainingQuantityToBeSettled <RmngQtyToBeSttld>

Presence: [0..1]

Definition: Provides the remaining quantity to be settled.

RemainingQuantityToBeSettled <RmngQtyToBeSttld> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

10.4.4.16 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

10.4.4.17 RemainingAmountToBeSettled <RmngAmtToBeSttld>

Presence: [0..1]

Definition: Provides the remaining amount to be settled.

RemainingAmountToBeSettled <RmngAmtToBeSttld> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

10.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C13 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 **secl.010.001.03**

SettlementObligationReportV03

11.1 **MessageDefinition Functionality**

Scope

The SettlementObligationReport message is sent by the central counterparty (CCP) to a clearing member to report on the settlement obligation that will be submitted for settlement.

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

Usage

The SettlementObligationReport message may also be sent to a third party processing the settlement obligation(s) on behalf of more than one clearing member.

The Settlement Obligation Report message is provided per delivery account and per instrument. The report can be provided for one specific delivering party or one specific receiving party. It can also be generated per non clearing member.

Outline

The SettlementObligationReportV03 MessageDefinition is composed of 8 MessageBuildingBlocks:

A. ReportParameters

Provides details about the report such as the report identification, the creation date and time.

B. Pagination

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

C. ClearingMember

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

D. ClearingSegment

Clearing organisation that will clear the trade.

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

E. DeliveryAccount

Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

F. ReportDetails

Provides details on the settlement obligation report.

G. SettlementParties

Provides details about the receiving parties involved in the settlement chain.

H. SupplementaryData

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

11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <SttlmOblgtnRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			364
	ReportIdentification <RptId>	[1..1]	Text		364
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		364
	Pagination <Pgntn>	[1..1]	±		365
	ClearingMember <ClrMmb>	[0..1]	±		365
	ClearingSegment <ClrSgmt>	[0..1]	±		365
	DeliveryAccount <DlrvyAcct>	[0..1]	±		366
	ReportDetails <RptDtls>	[1..*]			366
	NonClearingMember <NonClrMmb>	[0..*]	±		370
	SettlementObligationDetails <SttlmOblgtnDtls>	[1..*]			370
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		374
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C18	374
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		375
	Quantity <Qty>	[1..1]	±		376
	SettlementAmount <SttlmAmt>	[1..1]	±		376
	PlaceOfTrade <PlcOfTrad>	[1..1]		C17	376
	Identification <Id>	[0..1]	±		377
	Type <Tp>	[1..1]	±		377
	TradeDate <TradDt>	[0..1]			377
{Or	Date <Dt>	[1..1]	Date		378
Or}	DateCode <DtCd>	[1..1]	CodeSet		378
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		378
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		378
	SafekeepingPlace <SfkpgPlc>	[0..1]			379
{Or	Identification <Id>	[1..1]			379
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[0..1]	Text		380

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Country <Ctry>	[1..1]	CodeSet	C6	380
Or	TypeAndIdentification <TpAndId>	[1..1]			380
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[1..1]	IdentifierSet	C4	381
Or}	Proprietary <Prtry>	[1..1]			381
	Identification <Id>	[0..1]	Text		381
	Type <Tp>	[1..1]			382
	Identification <Id>	[1..1]	Text		382
	Issuer </ssr>	[1..1]	Text		382
	SchemeName <SchmeNm>	[0..1]	Text		382
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		382
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		383
	Payment <Pmt>	[1..1]	CodeSet		383
	SettlementParties <SttlmPties>	[0..1]			383
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C9	385
	Depository <Dpstry>	[1..1]	±		387
	Party1 <Pty1>	[1..1]			387
	PartyIdentification <PtyId>	[1..1]	±		387
	AccountIdentification <AcctId>	[0..1]	Text		388
	ProcessingIdentification <PrcgId>	[0..1]	Text		388
	ProcessingDate <PrcgDt>	[0..1]	±		388
	SubAccount <SubAcct>	[0..1]			388
	Identification <Id>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <Id>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	PartyIdentification <PtyId>	[1..1]	±		391
	AccountIdentification <AcctId>	[0..1]	Text		391

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	ProcessingIdentification <PrcgId>	[0..1]	Text		391
	ProcessingDate <PrcgDt>	[0..1]	±		391
	SubAccount <SubAcct>	[0..1]			391
	Identification <Id>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <Id>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393
	ContactPerson <CtctPrsn>	[0..1]	±		393
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		393
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C10	393
	Depository <Dpstry>	[1..1]	±		395
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		396
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]			396
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398
	ContactPerson <CtctPrsn>	[0..1]	±		398
	Party2 <Pty2>	[0..1]			398
	PartyIdentification <PtyId>	[1..1]	±		399
	AccountIdentification <AcctId>	[0..1]	Text		399
	ProcessingIdentification <PrcgId>	[0..1]	Text		399
	ProcessingDate <PrcgDt>	[0..1]	±		399
	SubAccount <SubAcct>	[0..1]			399
	Identification <Id>	[1..1]			400

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401
	ContactPerson <CtctPrsn>	[0..1]	±		401
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		401
	AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>	[0..*]			401
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>	[0..1]	Text		402
	ObligationType <OblgtnTp>	[0..1]			402
{Or	Code <Cd>	[1..1]	CodeSet		403
Or}	Proprietary <Prtry>	[1..1]			403
	Identification <Id>	[1..1]	Text		403
	Issuer <Issr>	[1..1]	Text		403
	SchemeName <SchmeNm>	[0..1]	Text		404
	Description <Desc>	[0..1]	Text		404
	TradeDate <TradDt>	[0..1]	Date		404
	Quantity <Qty>	[1..1]	±		404
	NetPositionPrice <NetPosPric>	[0..1]	±		404
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C20	404
	SettlementAmount <SttlmAmt>	[1..1]	±		405
	SettlementDate <SttlmDt>	[1..1]	Date		405
	SecuritiesMovementType <SciesMvmntTp>	[1..1]	CodeSet		405
	Payment <Pmt>	[1..1]	CodeSet		405
	References <Refs>	[0..1]			406
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]	Text		406
	NetPositionIdentification <NetPosId>	[0..1]	Text		406
	SettlementParties <SttlmPties>	[0..1]			406
{Or	DeliveringSettlementParties <DlvrSttlmPties>	[0..1]		C11	407
	Depository <Dpstry>	[1..1]	±		407
	Party1 <Pty1>	[1..1]	±		408
	Party2 <Pty2>	[0..1]	±		408

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		409
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	409
	Depository <Dpstry>	[1..1]	±		409
	Party1 <Pty1>	[1..1]	±		410
	Party2 <Pty2>	[0..1]	±		410
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		410
	SupplementaryData <SplmtryData>	[0..*]	±	C19	410

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 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 AdditonalDetailsGuideline

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

C4 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional. (Algorithm)

C5 CoexistencelIssuerSchemeNameRule

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

C6 Country

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 CurrencyAmount

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

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

C9 DepositoryGuideline

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

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

C10 DepositoryGuideline

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

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

C11 DepositoryGuideline

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

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

C12 DepositoryGuideline

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

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

C13 DescriptionPresenceRule

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

C14 DescriptionUsageRule

Description must be used alone as the last resort.

C15 ISINGuideline

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

C16 ISINPresenceRule

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

C17 MarketTypeAndIdentificationRule

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

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

C18 OtherIdentificationPresenceRule

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

C19 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.

C20 ValidationByTable

(Algorithm)

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides details about the report such as the report identification, the creation date and time.

ReportParameters <RptParams> contains the following **ReportParameters4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		364
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		364

11.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 466

11.4.1.2 ReportDateAndTime <RptDtAndTm>

Presence: [1..1]

Definition: Date and time of the report .

ReportDateAndTime <RptDtAndTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

11.4.2 Pagination <Pgntn>

Presence: [1..1]

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

Pagination <Pgntn> contains the following elements (see "Pagination" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		431
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		431

11.4.3 ClearingMember <ClrMmb>

Presence: [0..1]

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

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

11.4.4 ClearingSegment <ClrSgmt>

Presence: [0..1]

Definition: Clearing organisation that will clear the trade.

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

ClearingSegment <ClrSgmt> contains one of the following elements (see "PartyIdentification35Choice" on page 437 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

11.4.5 DeliveryAccount <DlvryAcct>

Presence: [0..1]

Definition: Provides the identification of the account used for netting. This is an account opened by the central counterparty in the name of the clearing member or its settlement agent within the account structure, for settlement purposes (gives information about the clearing member/its settlement agent account at the central securities depository).

DeliveryAccount <DlvryAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

11.4.6 ReportDetails <RptDtls>

Presence: [1..*]

Definition: Provides details on the settlement obligation report.

ReportDetails <RptDtls> contains the following **Report5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NonClearingMember <NonClrMmb>	[0..*]	±		370
	SettlementObligationDetails <SttlmOblgtnDtls>	[1..*]			370
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		374
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C18	374
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		375
	Quantity <Qty>	[1..1]	±		376
	SettlementAmount <SttlmAmt>	[1..1]	±		376
	PlaceOfTrade <PlcOfTrad>	[1..1]		C17	376
	Identification <Id>	[0..1]	±		377
	Type <Tp>	[1..1]	±		377
	TradeDate <TradDt>	[0..1]			377
{Or	Date <Dt>	[1..1]	Date		378
Or}	DateCode <DtCd>	[1..1]	CodeSet		378
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		378
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		378
	SafekeepingPlace <SfkpgPlc>	[0..1]			379
{Or	Identification <Id>	[1..1]			379
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[0..1]	Text		380
Or	Country <Ctry>	[1..1]	CodeSet	C6	380
Or	TypeAndIdentification <TpAndId>	[1..1]			380
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[1..1]	IdentifierSet	C4	381
Or}	Proprietary <Prtry>	[1..1]			381
	Identification <Id>	[0..1]	Text		381
	Type <Tp>	[1..1]			382
	Identification <Id>	[1..1]	Text		382
	Issuer <Issr>	[1..1]	Text		382
	SchemeName <SchmeNm>	[0..1]	Text		382

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		382
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		383
	Payment <Pmt>	[1..1]	CodeSet		383
	SettlementParties <SttlmPties>	[0..1]			383
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C9	385
	Depository <Dpstry>	[1..1]	±		387
	Party1 <Pty1>	[1..1]			387
	PartyIdentification <Ptyld>	[1..1]	±		387
	AccountIdentification <Acctld>	[0..1]	Text		388
	ProcessingIdentification <Prctlld>	[0..1]	Text		388
	ProcessingDate <PrctDt>	[0..1]	±		388
	SubAccount <SubAcct>	[0..1]			388
	Identification <ld>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <ld>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	PartyIdentification <Ptyld>	[1..1]	±		391
	AccountIdentification <Acctld>	[0..1]	Text		391
	ProcessingIdentification <Prctlld>	[0..1]	Text		391
	ProcessingDate <PrctDt>	[0..1]	±		391
	SubAccount <SubAcct>	[0..1]			391
	Identification <ld>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <ld>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393
	ContactPerson <CtctPrsn>	[0..1]	±		393
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		393

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C10	393
	Depository <Dpstry>	[1..1]	±		395
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		396
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]			396
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398
	ContactPerson <CtctPrsn>	[0..1]	±		398
	Party2 <Pty2>	[0..1]			398
	PartyIdentification <PtyId>	[1..1]	±		399
	AccountIdentification <AcctId>	[0..1]	Text		399
	ProcessingIdentification <PrcgId>	[0..1]	Text		399
	ProcessingDate <PrcgDt>	[0..1]	±		399
	SubAccount <SubAcct>	[0..1]			399
	Identification <Id>	[1..1]			400
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401
	ContactPerson <CtctPrsn>	[0..1]	±		401
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		401
	AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>	[0..*]			401
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>	[0..1]	Text		402
	ObligationType <OblgtnTp>	[0..1]			402
{Or	Code <Cd>	[1..1]	CodeSet		403

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]			403
	Identification <Id>	[1..1]	Text		403
	Issuer <Issr>	[1..1]	Text		403
	SchemeName <SchmeNm>	[0..1]	Text		404
	Description <Desc>	[0..1]	Text		404
	TradeDate <TradDt>	[0..1]	Date		404
	Quantity <Qty>	[1..1]	±		404
	NetPositionPrice <NetPosPric>	[0..1]	±		404
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C20	404
	SettlementAmount <SttlmAmt>	[1..1]	±		405
	SettlementDate <SttlmDt>	[1..1]	Date		405
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		405
	Payment <Pmt>	[1..1]	CodeSet		405
	References <Refs>	[0..1]			406
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]	Text		406
	NetPositionIdentification <NetPosId>	[0..1]	Text		406

11.4.6.1 NonClearingMember <NonClrMmb>

Presence: [0..*]

Definition: Provides the identification for the non-clearing member. This is mandatory if the clearing member identification equals a general clearing member.

NonClearingMember <NonClrMmb> contains the following elements (see "PartyIdentificationAndAccount31" on page 436 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

11.4.6.2 SettlementObligationDetails <SttlmOblgtnDtls>

Presence: [1..*]

Definition: Provides information about the settlement obligation details.

SettlementObligationDetails <SttlmOblgtnDtls> contains the following **SettlementObligation8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SettlementObligationIdentification <SttlmOblgtnId>	[1..1]	Text		374
	FinancialInstrumentIdentification <FinInstrmId>	[1..1]	±	C13, C14, C15, C16, C18	374
	IntendedSettlementDate <IntnddSttlmDt>	[1..1]	±		375
	Quantity <Qty>	[1..1]	±		376
	SettlementAmount <SttlmAmt>	[1..1]	±		376
	PlaceOfTrade <PlcOfTrad>	[1..1]		C17	376
	Identification <Id>	[0..1]	±		377
	Type <Tp>	[1..1]	±		377
	TradeDate <TradDt>	[0..1]			377
{Or	Date <Dt>	[1..1]	Date		378
Or}	DateCode <DtCd>	[1..1]	CodeSet		378
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		378
	ClearingAccountType <ClrAcctTp>	[0..1]	CodeSet		378
	SafekeepingPlace <SfkpgPlc>	[0..1]			379
{Or	Identification <Id>	[1..1]			379
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[0..1]	Text		380
Or	Country <Ctry>	[1..1]	CodeSet	C6	380
Or	TypeAndIdentification <TpAndId>	[1..1]			380
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[1..1]	IdentifierSet	C4	381
Or}	Proprietary <Prtry>	[1..1]			381
	Identification <Id>	[0..1]	Text		381
	Type <Tp>	[1..1]			382
	Identification <Id>	[1..1]	Text		382
	Issuer <Issr>	[1..1]	Text		382
	SchemeName <SchmeNm>	[0..1]	Text		382
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		382

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesMovementType <SctiesMvmntTp>	[0..1]	CodeSet		383
	Payment <Pmt>	[1..1]	CodeSet		383
	SettlementParties <SttlmPties>	[0..1]			383
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C9	385
	Depository <Dpstry>	[1..1]	±		387
	Party1 <Pty1>	[1..1]			387
	PartyIdentification <Ptyld>	[1..1]	±		387
	AccountIdentification <Acctld>	[0..1]	Text		388
	ProcessingIdentification <Prcgld>	[0..1]	Text		388
	ProcessingDate <PrcgDt>	[0..1]	±		388
	SubAccount <SubAcct>	[0..1]			388
	Identification <ld>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <ld>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	PartyIdentification <Ptyld>	[1..1]	±		391
	AccountIdentification <Acctld>	[0..1]	Text		391
	ProcessingIdentification <Prcgld>	[0..1]	Text		391
	ProcessingDate <PrcgDt>	[0..1]	±		391
	SubAccount <SubAcct>	[0..1]			391
	Identification <ld>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <ld>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393
	ContactPerson <CtctPrsn>	[0..1]	±		393
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		393
Or}	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]		C10	393

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		395
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		396
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]			396
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398
	ContactPerson <CtctPrsn>	[0..1]	±		398
	Party2 <Pty2>	[0..1]			398
	PartyIdentification <PtyId>	[1..1]	±		399
	AccountIdentification <AcctId>	[0..1]	Text		399
	ProcessingIdentification <PrcgId>	[0..1]	Text		399
	ProcessingDate <PrcgDt>	[0..1]	±		399
	SubAccount <SubAcct>	[0..1]			399
	Identification <Id>	[1..1]			400
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401
	ContactPerson <CtctPrsn>	[0..1]	±		401
	SecuritiesSettlementSystem <SciesSttlmSys>	[0..1]	Text		401
	AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>	[0..*]			401
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>	[0..1]	Text		402
	ObligationType <OblgtnTp>	[0..1]			402
{Or	Code <Cd>	[1..1]	CodeSet		403
Or}	Proprietary <Prtry>	[1..1]			403

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		403
	Issuer <Issr>	[1..1]	Text		403
	SchemeName <SchmeNm>	[0..1]	Text		404
	Description <Desc>	[0..1]	Text		404
	TradeDate <TradDt>	[0..1]	Date		404
	Quantity <Qty>	[1..1]	±		404
	NetPositionPrice <NetPosPric>	[0..1]	±		404
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C20	404
	SettlementAmount <SttlmAmt>	[1..1]	±		405
	SettlementDate <SttlmDt>	[1..1]	Date		405
	SecuritiesMovementType <ScitiesMvmntTp>	[1..1]	CodeSet		405
	Payment <Pmt>	[1..1]	CodeSet		405
	References <Refs>	[0..1]			406
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]	Text		406
	NetPositionIdentification <NetPosId>	[0..1]	Text		406

11.4.6.2.1 SettlementObligationIdentification <SttlmOblgtnId>

Presence: [1..1]

Definition: Provides the identification of the settlement obligation.

Datatype: "Max35Text" on page 466

11.4.6.2.2 FinancialInstrumentIdentification <FinInstrmId>

Presence: [1..1]

Definition: Provides details about the security identification.

Impacted by: C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C15 "ISINGuideline", C16 "ISINPresenceRule", C18 "OtherIdentificationPresenceRule"

FinancialInstrumentIdentification <FinInstrmId> contains the following elements (see "SecurityIdentification14" on page 421 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <OthrlId>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

11.4.6.2.3 IntendedSettlementDate <IntnddSttlmDt>

Presence: [1..1]

Definition: Intended settlement date of the position.

IntendedSettlementDate <IntnddSttlmDt> contains one of the following elements (see "DateFormat11Choice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		419
Or}	DateCode <DtCd>	[1..1]	±		420

11.4.6.2.4 Quantity <Qty>

Presence: [1..1]

Definition: Specifies the quantity related to the settlement obligation.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsVal>	[1..1]	Amount		423

11.4.6.2.5 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "AmountAndDirection27" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

11.4.6.2.6 PlaceOfTrade <PlcOfTrad>

Presence: [1..1]

Definition: Place at which the security is traded.

Impacted by: C17 "MarketTypeAndIdentificationRule"

PlaceOfTrade <PlcOfTrad> contains the following **MarketIdentification84** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		377
	Type <Tp>	[1..1]	±		377

Constraints

- **MarketTypeAndIdentificationRule**

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

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

11.4.6.2.6.1 Identification <Id>

Presence: [0..1]

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

Identification <Id> contains one of the following elements (see "[MarketIdentification1Choice](#)" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

11.4.6.2.6.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

11.4.6.2.7 TradeDate <TradDt>

Presence: [0..1]

Definition: Provides the trade date.

TradeDate <TradDt> contains one of the following **TradeDate3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		378
Or}	DateCode <DtCd>	[1..1]	CodeSet		378

11.4.6.2.7.1 Date <Dt>

Presence: [1..1]

Definition: Trade date expressed as an ISO 20022 code.

Datatype: "ISODate" on page 462

11.4.6.2.7.2 DateCode <DtCd>

Presence: [1..1]

Definition: Date expressed as a code.

Datatype: "DateType1Code" on page 452

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

11.4.6.2.8 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of seller.

Datatype: "TradingCapacity5Code" on page 460

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

11.4.6.2.9 ClearingAccountType <ClrAcctTp>

Presence: [0..1]

Definition: Specifies the clearing account type.

Datatype: "ClearingAccountType1Code" on page 451

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.

CodeName	Name	Definition
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

11.4.6.2.10 SafekeepingPlace <SfkpgPlc>

Presence: [0..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following **SafekeepingPlaceFormat7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			379
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[0..1]	Text		380
Or	Country <Ctry>	[1..1]	CodeSet	C6	380
Or	TypeAndIdentification <TpAndId>	[1..1]			380
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[1..1]	IdentifierSet	C4	381
Or}	Proprietary <Prtry>	[1..1]			381
	Identification <Id>	[0..1]	Text		381
	Type <Tp>	[1..1]			382
	Identification <Id>	[1..1]	Text		382
	Issuer <Issr>	[1..1]	Text		382
	SchemeName <SchmeNm>	[0..1]	Text		382

11.4.6.2.10.1 Identification <Id>

Presence: [1..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[0..1]	Text		380

11.4.6.2.10.1.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace3Code" on page 458

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

11.4.6.2.10.1.2 Identification <Id>*Presence:* [0..1]*Definition:* Place of safekeeping.*Datatype:* "Max35Text" on page 466**11.4.6.2.10.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C6 "Country"*Datatype:* "CountryCode" on page 452**Constraints**

- Country**

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

11.4.6.2.10.3 TypeAndIdentification <TpAndId>*Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

TypeAndIdentification <TpAndId> contains the following **SafekeepingPlaceTypeAndAnyBICIdentifier1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		380
	Identification <Id>	[1..1]	IdentifierSet	C4	381

11.4.6.2.10.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 457

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

11.4.6.2.10.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Impacted by: C4 "AnyBIC"

Datatype: "AnyBICIdentifier" on page 462

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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

11.4.6.2.10.4 Proprietary <Prtry>

Presence: [1..1]

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

Proprietary <Prtry> contains the following **GenericIdentification58** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		381
	Type <Tp>	[1..1]			382
	Identification <Id>	[1..1]	Text		382
	Issuer <Issr>	[1..1]	Text		382
	SchemeName <SchmeNm>	[0..1]	Text		382

11.4.6.2.10.4.1 Identification <Id>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

11.4.6.2.10.4.2 Type <Tp>

Presence: [1..1]

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

Type <Tp> contains the following **GenericIdentification40** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		382
	Issuer <Issr>	[1..1]	Text		382
	SchemeName <SchmeNm>	[0..1]	Text		382

11.4.6.2.10.4.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

11.4.6.2.10.4.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

11.4.6.2.10.4.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

11.4.6.2.11 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

Definition: Clearing member account at the central securities depository.

SafekeepingAccount <SfkpgAcct> contains the following elements (see "SecuritiesAccount19" on page 413 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

11.4.6.2.12 SecuritiesMovementType <SctiesMvmntTp>*Presence:* [0..1]*Definition:* Indicates if the obligation will result in a receive or a delivery of securities.*Datatype:* "ReceiveDelivery1Code" on page 457

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

11.4.6.2.13 Payment <Pmt>*Presence:* [1..1]*Definition:* Specifies the amount to be paid under a specific obligation.*Datatype:* "DeliveryReceiptType2Code" on page 453

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

11.4.6.2.14 SettlementParties <SttlmPties>*Presence:* [0..1]*Definition:* Provides details on the parties that are part of the settlement chain.

SettlementParties <SttlmPties> contains one of the following **SettlementParties4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C9	385
	Depository <Dpstry>	[1..1]	±		387
	Party1 <Pty1>	[1..1]			387
	PartyIdentification <PtyId>	[1..1]	±		387
	AccountIdentification <AcctId>	[0..1]	Text		388
	ProcessingIdentification <PrcgId>	[0..1]	Text		388
	ProcessingDate <PrcgDt>	[0..1]	±		388
	SubAccount <SubAcct>	[0..1]			388
	Identification <Id>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <Id>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	PartyIdentification <PtyId>	[1..1]	±		391
	AccountIdentification <AcctId>	[0..1]	Text		391
	ProcessingIdentification <PrcgId>	[0..1]	Text		391
	ProcessingDate <PrcgDt>	[0..1]	±		391
	SubAccount <SubAcct>	[0..1]			391
	Identification <Id>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <Id>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393
	ContactPerson <CtctPrsn>	[0..1]	±		393
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		393
Or}	ReceivingSettlementParties <RcvvgSttlmPties>	[0..1]		C10	393
	Depository <Dpstry>	[1..1]	±		395
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountIdentification <AcctId>	[0..1]	Text		396
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]			396
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398
	ContactPerson <CtctPrsn>	[0..1]	±		398
	Party2 <Pty2>	[0..1]			398
	PartyIdentification <PtyId>	[1..1]	±		399
	AccountIdentification <AcctId>	[0..1]	Text		399
	ProcessingIdentification <PrcgId>	[0..1]	Text		399
	ProcessingDate <PrcgDt>	[0..1]	±		399
	SubAccount <SubAcct>	[0..1]			399
	Identification <Id>	[1..1]			400
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401
	ContactPerson <CtctPrsn>	[0..1]	±		401
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		401

11.4.6.2.14.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C9 "DepositoryGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following
DeliveringPartiesAndAccount11 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		387
	Party1 <Pty1>	[1..1]			387
	PartyIdentification <PtyId>	[1..1]	±		387
	AccountIdentification <AcctId>	[0..1]	Text		388
	ProcessingIdentification <PrcgId>	[0..1]	Text		388
	ProcessingDate <PrcgDt>	[0..1]	±		388
	SubAccount <SubAcct>	[0..1]			388
	Identification <Id>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <Id>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	PartyIdentification <PtyId>	[1..1]	±		391
	AccountIdentification <AcctId>	[0..1]	Text		391
	ProcessingIdentification <PrcgId>	[0..1]	Text		391
	ProcessingDate <PrcgDt>	[0..1]	±		391
	SubAccount <SubAcct>	[0..1]			391
	Identification <Id>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <Id>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393
	ContactPerson <CtctPrsn>	[0..1]	±		393
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		393

Constraints

- **DepositoryGuideline**

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

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

11.4.6.2.14.1.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

11.4.6.2.14.1.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		387
	AccountIdentification <AcctId>	[0..1]	Text		388
	ProcessingIdentification <PrcgId>	[0..1]	Text		388
	ProcessingDate <PrcgDt>	[0..1]	±		388
	SubAccount <SubAcct>	[0..1]			388
	Identification <Id>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <Id>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390
	ContactPerson <CtctPrsn>	[0..1]	±		390

11.4.6.2.14.1.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

11.4.6.2.14.1.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

11.4.6.2.14.1.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

11.4.6.2.14.1.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

11.4.6.2.14.1.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			389
	Proprietary <Prtry>	[1..1]			389
	Identification <Id>	[1..1]	Text		389
	Name <Nm>	[0..1]	Text		389
	Characteristic <Chrtc>	[0..1]	Text		390

11.4.6.2.14.1.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			389
	Identification <Id>	[1..1]	Text		389

11.4.6.2.14.1.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		389

11.4.6.2.14.1.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

11.4.6.2.14.1.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

11.4.6.2.14.1.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**11.4.6.2.14.1.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

11.4.6.2.14.1.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		391
	AccountIdentification <AcctId>	[0..1]	Text		391
	ProcessingIdentification <PrcgId>	[0..1]	Text		391
	ProcessingDate <PrcgDt>	[0..1]	±		391
	SubAccount <SubAcct>	[0..1]			391
	Identification <Id>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <Id>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393
	ContactPerson <CtctPrsn>	[0..1]	±		393

11.4.6.2.14.1.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

11.4.6.2.14.1.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**11.4.6.2.14.1.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**11.4.6.2.14.1.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

11.4.6.2.14.1.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			392
	Proprietary <Prtry>	[1..1]			392
	Identification <Id>	[1..1]	Text		392
	Name <Nm>	[0..1]	Text		392
	Characteristic <Chrtc>	[0..1]	Text		393

11.4.6.2.14.1.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			392
	Identification <Id>	[1..1]	Text		392

11.4.6.2.14.1.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		392

11.4.6.2.14.1.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

11.4.6.2.14.1.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

11.4.6.2.14.1.3.5.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "Max35Text" on page 466

11.4.6.2.14.1.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

11.4.6.2.14.1.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "Max35Text" on page 466

11.4.6.2.14.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C10 "DepositoryGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		395
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		396
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]			396
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398
	ContactPerson <CtctPrsn>	[0..1]	±		398
	Party2 <Pty2>	[0..1]			398
	PartyIdentification <PtyId>	[1..1]	±		399
	AccountIdentification <AcctId>	[0..1]	Text		399
	ProcessingIdentification <PrcgId>	[0..1]	Text		399
	ProcessingDate <PrcgDt>	[0..1]	±		399
	SubAccount <SubAcct>	[0..1]			399
	Identification <Id>	[1..1]			400
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401
	ContactPerson <CtctPrsn>	[0..1]	±		401
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		401

Constraints

- **DepositoryGuideline**

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

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

11.4.6.2.14.2.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "[PartyIdentification34Choice](#)" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

11.4.6.2.14.2.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		396
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]			396
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398
	ContactPerson <CtctPrsn>	[0..1]	±		398

11.4.6.2.14.2.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

11.4.6.2.14.2.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "[Max35Text](#)" on page 466

11.4.6.2.14.2.2.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

11.4.6.2.14.2.2.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

11.4.6.2.14.2.2.5 SubAccount <SubAcct>

Presence: [0..1]

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

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			397
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397
	Name <Nm>	[0..1]	Text		397
	Characteristic <Chrtc>	[0..1]	Text		398

11.4.6.2.14.2.2.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			397
	Identification <Id>	[1..1]	Text		397

11.4.6.2.14.2.2.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		397

11.4.6.2.14.2.2.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

11.4.6.2.14.2.2.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

11.4.6.2.14.2.2.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**11.4.6.2.14.2.2.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

11.4.6.2.14.2.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following **PartyIdentificationAndAccount102** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		399
	AccountIdentification <AcctId>	[0..1]	Text		399
	ProcessingIdentification <PrcgId>	[0..1]	Text		399
	ProcessingDate <PrcgDt>	[0..1]	±		399
	SubAccount <SubAcct>	[0..1]			399
	Identification <Id>	[1..1]			400
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401
	ContactPerson <CtctPrsn>	[0..1]	±		401

11.4.6.2.14.2.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification33Choice](#)" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

11.4.6.2.14.2.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 466**11.4.6.2.14.2.3.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 466**11.4.6.2.14.2.3.4 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

11.4.6.2.14.2.3.5 SubAccount <SubAcct>*Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			400
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400
	Name <Nm>	[0..1]	Text		400
	Characteristic <Chrtc>	[0..1]	Text		401

11.4.6.2.14.2.3.5.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following **AccountIdentification26** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]			400
	Identification <Id>	[1..1]	Text		400

11.4.6.2.14.2.3.5.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following **SimpleIdentificationInformation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		400

11.4.6.2.14.2.3.5.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

11.4.6.2.14.2.3.5.2 Name <Nm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

11.4.6.2.14.2.3.5.3 Characteristic <Chrtc>*Presence:* [0..1]*Definition:* Specifies additional properties of the account.*Datatype:* "Max35Text" on page 466**11.4.6.2.14.2.3.6 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

11.4.6.2.14.2.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* "Max35Text" on page 466**11.4.6.2.15 AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls>***Presence:* [0..*]*Definition:* Provides additional information about the settlement obligation details.

AdditionalSettlementObligationDetails <AddtlSttlmOblgtnDtls> contains the following **SettlementObligation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>	[0..1]	Text		402
	ObligationType <OblgtnTp>	[0..1]			402
{Or	Code <Cd>	[1..1]	CodeSet		403
Or}	Proprietary <Prtry>	[1..1]			403
	Identification <Id>	[1..1]	Text		403
	Issuer <Issr>	[1..1]	Text		403
	SchemeName <SchmeNm>	[0..1]	Text		404
	Description <Desc>	[0..1]	Text		404
	TradeDate <TradDt>	[0..1]	Date		404
	Quantity <Qty>	[1..1]	±		404
	NetPositionPrice <NetPosPric>	[0..1]	±		404
	TradingCurrency <TradgCcy>	[0..1]	CodeSet	C20	404
	SettlementAmount <SttlmAmt>	[1..1]	±		405
	SettlementDate <SttlmDt>	[1..1]	Date		405
	SecuritiesMovementType <SctiesMvmntTp>	[1..1]	CodeSet		405
	Payment <Pmt>	[1..1]	CodeSet		405
	References <Refs>	[0..1]			406
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]	Text		406
	NetPositionIdentification <NetPosId>	[0..1]	Text		406

11.4.6.2.15.1 RelatedSettlementObligationIdentification <RltdSttlmOblgtnId>

Presence: [0..1]

Definition: Provides the identification of an existing obligation that is linked to the new obligation.

Datatype: "Max35Text" on page 466

11.4.6.2.15.2 ObligationType <OblgtnTp>

Presence: [0..1]

Definition: Indicates the type of the obligation.

ObligationType <OblgtnTp> contains one of the following **ObligationType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		403
Or}	Proprietary <Prtry>	[1..1]			403
	Identification <Id>	[1..1]	Text		403
	Issuer <Issr>	[1..1]	Text		403
	SchemeName <SchmeNm>	[0..1]	Text		404

11.4.6.2.15.2.1 Code <Cd>

Presence: [1..1]

Definition: Indicates the type of the obligation using a code.

Datatype: "ObligationType1Code" on page 456

CodeName	Name	Definition
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.

11.4.6.2.15.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates the type of the obligation using a proprietary format.

Proprietary <Prtry> contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		403
	Issuer <Issr>	[1..1]	Text		403
	SchemeName <SchmeNm>	[0..1]	Text		404

11.4.6.2.15.2.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

11.4.6.2.15.2.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

11.4.6.2.15.2.3 SchemeName <SchmeNm>*Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**11.4.6.2.15.3 Description <Desc>***Presence:* [0..1]*Definition:* Provides additional information related to the linked obligation.*Datatype:* "Max35Text" on page 466**11.4.6.2.15.4 TradeDate <TradDt>***Presence:* [0..1]*Definition:* Provides the original trade date.*Datatype:* "ISODate" on page 462**11.4.6.2.15.5 Quantity <Qty>***Presence:* [1..1]*Definition:* Specifies the quantity related to the settlement obligation.**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

11.4.6.2.15.6 NetPositionPrice <NetPosPric>*Presence:* [0..1]*Definition:* Provides the price applied to that net position.**NetPositionPrice <NetPosPric>** contains the following elements (see "Price4" on page 445 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

11.4.6.2.15.7 TradingCurrency <TradgCcy>*Presence:* [0..1]*Definition:* Specifies the ISO code of the trade currency.*Impacted by:* C20 "ValidationByTable"*Datatype:* "CurrencyCode" on page 452

Constraints

- **ValidationByTable**

11.4.6.2.15.8 SettlementAmount <SttlmAmt>

Presence: [1..1]

Definition: Provides the total amount to be settled.

SettlementAmount <SttlmAmt> contains the following elements (see "[AmountAndDirection27](#)" on page 417 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtls>	[0..1]	±		417

11.4.6.2.15.9 SettlementDate <SttlmDt>

Presence: [1..1]

Definition: Provides the contractual settlement date.

Datatype: "[ISODate](#)" on page 462

11.4.6.2.15.10 SecuritiesMovementType <SctiesMvmntTp>

Presence: [1..1]

Definition: Indicates if the obligation will result in a receive or a delivery of securities.

Datatype: "[ReceiveDelivery1Code](#)" on page 457

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

11.4.6.2.15.11 Payment <Pmt>

Presence: [1..1]

Definition: Specifies how the transaction is to be settled.

Datatype: "[DeliveryReceiptType2Code](#)" on page 453

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.

CodeName	Name	Definition
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

11.4.6.2.15.12 References <Refs>

Presence: [0..1]

Definition: Provides the references of the underlying trade leg(s) and/or the reference to the related net position message.

References <Refs> contains the following **Reference19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeLegNotificationIdentification <TradLegNtfctnId>	[0..*]	Text		406
	NetPositionIdentification <NetPosId>	[0..1]	Text		406

11.4.6.2.15.12.1 TradeLegNotificationIdentification <TradLegNtfctnId>

Presence: [0..*]

Definition: Reference allocated by the central counterparty - central counterparty trade leg reference identification that uniquely identifies the trade.

Datatype: "Max35Text" on page 466

11.4.6.2.15.12.2 NetPositionIdentification <NetPosId>

Presence: [0..1]

Definition: After netting, reference that is common to a net transaction to settle and all its underlying trades

Datatype: "Max35Text" on page 466

11.4.7 SettlementParties <SttlmPties>

Presence: [0..1]

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

SettlementParties <SttlmPties> contains one of the following **SettlementParties2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	407
	Depository <Dpstry>	[1..1]	±		407
	Party1 <Pty1>	[1..1]	±		408
	Party2 <Pty2>	[0..1]	±		408
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		409
Or}	ReceivingSettlementParties <RcvrgSttlmPties>	[0..1]		C12	409
	Depository <Dpstry>	[1..1]	±		409
	Party1 <Pty1>	[1..1]	±		410
	Party2 <Pty2>	[0..1]	±		410
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		410

11.4.7.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C11 "DepositoryGuideline"

DeliveringSettlementParties <DlvrgSttlmPties> contains the following **DeliveringPartiesAndAccount7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		407
	Party1 <Pty1>	[1..1]	±		408
	Party2 <Pty2>	[0..1]	±		408
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		409

Constraints

- **DepositoryGuideline**

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

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

11.4.7.1.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

11.4.7.1.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following elements (see "PartyIdentificationAndAccount32" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		434
	AccountIdentification <AcctId>	[0..1]	Text		434
	ProcessingIdentification <PrcgId>	[0..1]	Text		435
	ProcessingDate <PrcgDt>	[0..1]	±		435
	SubAccountDetails <SubAcctDtls>	[0..1]	±		435
	ContactPerson <CtctPrsn>	[0..1]	±		435

11.4.7.1.3 Party2 <Pty2>

Presence: [0..1]

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

Party2 <Pty2> contains the following elements (see "PartyIdentificationAndAccount32" on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		434
	AccountIdentification <AcctId>	[0..1]	Text		434
	ProcessingIdentification <PrcgId>	[0..1]	Text		435
	ProcessingDate <PrcgDt>	[0..1]	±		435
	SubAccountDetails <SubAcctDtls>	[0..1]	±		435
	ContactPerson <CtctPrsn>	[0..1]	±		435

11.4.7.1.4 SecuritiesSettlementSystem <SctiesSttlmSys>

Presence: [0..1]

Definition: Identifies the securities settlement system to be used.

Datatype: "Max35Text" on page 466

11.4.7.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [0..1]

Definition: Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

Impacted by: C12 "DepositoryGuideline"

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		409
	Party1 <Pty1>	[1..1]	±		410
	Party2 <Pty2>	[0..1]	±		410
	SecuritiesSettlementSystem <SctiesSttlmSys>	[0..1]	Text		410

Constraints

- **DepositoryGuideline**

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

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

11.4.7.2.1 Depository <Dpstry>

Presence: [1..1]

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

Depository <Dpstry> contains one of the following elements (see "PartyIdentification34Choice" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

11.4.7.2.2 Party1 <Pty1>*Presence:* [1..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following elements (see ["PartyIdentificationAndAccount32"](#) on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		434
	AccountIdentification <AcctId>	[0..1]	Text		434
	ProcessingIdentification <PrcgId>	[0..1]	Text		435
	ProcessingDate <PrcgDt>	[0..1]	±		435
	SubAccountDetails <SubAcctDtls>	[0..1]	±		435
	ContactPerson <CtctPrsn>	[0..1]	±		435

11.4.7.2.3 Party2 <Pty2>*Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.**Party2 <Pty2>** contains the following elements (see ["PartyIdentificationAndAccount32"](#) on page 434 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		434
	AccountIdentification <AcctId>	[0..1]	Text		434
	ProcessingIdentification <PrcgId>	[0..1]	Text		435
	ProcessingDate <PrcgDt>	[0..1]	±		435
	SubAccountDetails <SubAcctDtls>	[0..1]	±		435
	ContactPerson <CtctPrsn>	[0..1]	±		435

11.4.7.2.4 SecuritiesSettlementSystem <SctiesSttlmSys>*Presence:* [0..1]*Definition:* Identifies the securities settlement system to be used.*Datatype:* ["Max35Text"](#) on page 466**11.4.8 SupplementaryData <SplmtryData>***Presence:* [0..*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* [C19 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 431 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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 Message Items Types

12.1 MessageComponents

12.1.1 Account

12.1.1.1 SecuritiesAccount18

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

12.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 466

12.1.1.1.2 Type <Tp>

Presence: [1..1]

Definition: Specifies if the account is a House, a Client or a Liquidity Provider (Market Maker) account.

Datatype: "ClearingAccountType1Code" on page 451

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

12.1.1.1.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 466

12.1.1.2 SecuritiesAccount19

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Type <Tp>	[0..1]			413
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413
	Name <Nm>	[0..1]	Text		414

12.1.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 466

12.1.1.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		413
	Issuer <Issr>	[1..1]	Text		413
	SchemeName <SchmeNm>	[0..1]	Text		413

12.1.1.2.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

12.1.1.2.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

12.1.1.2.2.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

12.1.1.2.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 466

12.1.2 Account Identification

12.1.2.1 AccountIdentification1

Definition: Unique identifier of an account, as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	±		414

12.1.2.1.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique identifier for an account. It is assigned by the account servicer using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "SimpleIdentificationInformation" on page 424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424

12.1.2.2 SubAccount1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	Name <Nm>	[0..1]	Text		415
	Characteristic <Chrtc>	[0..1]	Text		415

12.1.2.2.1 Identification <Id>

Presence: [1..1]

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

Identification <Id> contains the following elements (see "[AccountIdentification1](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	±		414

12.1.2.2.2 Name <Nm>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 466

12.1.2.2.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "[Max35Text](#)" on page 466

12.1.2.3 AccountIdentification4Choice

Definition: Specifies the unique identification of an account as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		415
Or}	Other <Othr>	[1..1]			415
	Identification <Id>	[1..1]	Text		416
	SchemeName <SchmeNm>	[0..1]			416
{Or	Code <Cd>	[1..1]	CodeSet		416
Or}	Proprietary <Prtry>	[1..1]	Text		416
	Issuer <Issr>	[0..1]	Text		416

12.1.2.3.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Datatype: "[IBAN2007Identifier](#)" on page 463

12.1.2.3.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an account, as assigned by the account servicer, using an identification scheme.

Other <Othr> contains the following **GenericAccountIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		416
	SchemeName <SchmeNm>	[0..1]			416
{Or	Code <Cd>	[1..1]	CodeSet		416
Or}	Proprietary <Prtry>	[1..1]	Text		416
	Issuer <Issr>	[0..1]	Text		416

12.1.2.3.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max34Text" on page 466

12.1.2.3.2.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme

SchemeName <SchmeNm> contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		416
Or}	Proprietary <Prtry>	[1..1]	Text		416

12.1.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAccountIdentification1Code" on page 453

12.1.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max35Text" on page 466

12.1.2.3.2.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

12.1.3 Amount

12.1.3.1 AmountAndDirection27

Definition: Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		417
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		417
	OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>	[0..1]	Amount		417
	ForeignExchangeDetails <FXDtIs>	[0..1]	±		417

12.1.3.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Datatype: "ActiveCurrencyAndAmount" on page 448

12.1.3.1.2 CreditDebitIndicator <CdtDbtInd>

Presence: [0..1]

Definition: Indicates whether an entry is a credit or a debit.

Datatype: "CreditDebitCode" on page 452

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

12.1.3.1.3 OriginalCurrencyAndOrderedAmount <OrgnlCcyAndOrdrdAmt>

Presence: [0..1]

Definition: Posting/settlement amount in its original currency when conversion from/into another currency has occurred.

Datatype: "ActiveOrHistoricCurrencyAndAmount" on page 449

12.1.3.1.4 ForeignExchangeDetails <FXDtIs>

Presence: [0..1]

Definition: Information needed to process a currency exchange or conversion.

ForeignExchangeDetails <FXDtIs> contains the following elements (see "[ForeignExchangeTerms17](#)" on page 418 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet		418
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet		418
	ExchangeRate <XchgRate>	[1..1]	Rate		418
	ResultingAmount <RsltgAmt>	[1..1]	Amount		419

12.1.4 Currency Exchange

12.1.4.1 ForeignExchangeTerms17

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitCurrency <UnitCcy>	[1..1]	CodeSet		418
	QuotedCurrency <QtdCcy>	[1..1]	CodeSet		418
	ExchangeRate <XchgRate>	[1..1]	Rate		418
	ResultingAmount <RsltgAmt>	[1..1]	Amount		419

12.1.4.1.1 UnitCurrency <UnitCcy>

Presence: [1..1]

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

Datatype: "[ActiveCurrencyCode](#)" on page 450

12.1.4.1.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

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

Datatype: "[ActiveCurrencyCode](#)" on page 450

12.1.4.1.3 ExchangeRate <XchgRate>

Presence: [1..1]

Definition: Factor used for the conversion of an amount from one currency into another. This reflects the price at which one currency was bought with another currency.

Usage: ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency (ExchangeRate = UnitCurrency/QuotedCurrency).

Datatype: "[BaseOneRate](#)" on page 464

12.1.4.1.4 ResultingAmount <RsltgAmt>

Presence: [1..1]

Definition: Counter value of a foreign exchange conversion.

Datatype: "ActiveCurrencyAndAmount" on page 448

12.1.5 Date Time

12.1.5.1 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		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

12.1.5.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 462

12.1.5.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 462

12.1.5.2 DateFormat11Choice

Definition: Choice between an ISODate or ISODateTime format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	±		419
Or}	DateCode <DtCd>	[1..1]	±		420

12.1.5.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Date <Dt> contains one of the following elements (see "DateAndDateTimeChoice" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

12.1.5.2.2 DateCode <DtCd>*Presence:* [1..1]*Definition:* Specifies the type of date.**DateCode <DtCd>** contains one of the following elements (see "[DateCode3Choice](#)" on page 420 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

12.1.5.3 DateCode3Choice*Definition:* Choice between a code or a proprietary code for a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		420
Or}	Proprietary <Prtry>	[1..1]	±		420

12.1.5.3.1 Code <Cd>*Presence:* [1..1]*Definition:* Standard code to indicate the date is unknown.*Datatype:* "[DateType1Code](#)" on page 452

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

12.1.5.3.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Proprietary identification of the type of date.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification20](#)" on page 423 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

12.1.6 Financial Instrument Identification

12.1.6.1 SecurityIdentification14

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		422
	OtherIdentification <Othrld>	[0..*]			422
	Identification <Id>	[1..1]	Text		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422
	Description <Desc>	[0..1]	Text		422

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
```

12.1.6.1.1 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: "ISINIdentifier" on page 463

12.1.6.1.2 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		422
	Suffix <Sfx>	[0..1]	Text		422
	Type <Tp>	[1..1]	±		422

12.1.6.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: "Max35Text" on page 466

12.1.6.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: "Max16Text" on page 465

12.1.6.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see "IdentificationSource3Choice" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		426
Or}	Proprietary <Prtry>	[1..1]	Text		426

12.1.6.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 465

12.1.7 Financial Instrument Quantity

12.1.7.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		423
Or	FaceAmount <FaceAmt>	[1..1]	Amount		423
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		423

12.1.7.1.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, eg, a number of shares.

Datatype: "DecimalNumber" on page 464

12.1.7.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAndAmount" on page 449

12.1.7.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 449

12.1.8 Identification Information

12.1.8.1 GenericIdentification20

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424
	Issuer <Issr>	[1..1]	Text		424
	SchemeName <SchmeNm>	[0..1]	Text		424

Constraints

- **CoexistenceIssuerSchemeNameRule**

During ISO 15022-20022 coexistence, Issuer length must be 4 characters and SchemeName length must be 4 characters or less. Issuer and Scheme Name must be an ISO registered Issuer and SchemeName.

12.1.8.1.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

12.1.8.1.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

12.1.8.1.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

12.1.8.2 SimpleIdentificationInformation

Definition: Information related to an identification, eg, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		424

12.1.8.2.1 Identification <Id>

Presence: [1..1]

Definition: Name or number assigned by an entity to enable recognition of that entity, eg, account identifier.

Datatype: "Max35Text" on page 466

12.1.8.3 IdentificationType6Choice

Definition: Choice between a code and a data source scheme to specify the type of alternate identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		425
Or}	Proprietary <Prtry>	[1..1]			425
	Identification <Id>	[1..1]	Text		425
	Issuer <Issr>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]	Text		426

12.1.8.3.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using an ISO 20022 code.

Datatype: "TypeOfIdentification1Code" on page 461

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.1.8.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a proprietary code.

Proprietary <Prtry> contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		425
	Issuer <Issr>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]	Text		426

12.1.8.3.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

12.1.8.3.2.2 Issuer <Issr>*Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 466**12.1.8.3.2.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**12.1.8.4 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		426
Or}	Proprietary <Prtry>	[1..1]	Text		426

12.1.8.4.1 Code <Cd>*Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 453**12.1.8.4.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "Max35Text" on page 466**12.1.8.5 GenericIdentification29***Definition:* Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

12.1.8.5.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 466

12.1.8.5.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

12.1.8.5.3 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Short textual description of the scheme.

Datatype: "Max35Text" on page 466

12.1.9 Market

12.1.9.1 MarketIdentification1Choice

Definition: Choice of market identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktldrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

12.1.9.1.1 MarketIdentifierCode <MktldrCd>

Presence: [1..1]

Definition: ISO 10383 Market Identification Code.

Datatype: "MICIdentifier" on page 463

12.1.9.1.2 Description <Desc>

Presence: [1..1]

Definition: Description of the market when no Market Identifier Code is available.

Datatype: "Max35Text" on page 466

12.1.9.2 MarketType9Choice

Definition: Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		428
Or}	Proprietary <Prtry>	[1..1]			428
	Identification <Id>	[1..1]	Text		428
	Issuer </Issr>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]	Text		428

12.1.9.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Market type expressed as an ISO 20022 code.*Datatype:* "MarketType5Code" on page 455

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
EXCH	StockExchange	The place is a stock exchange.

12.1.9.2.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Market type expressed as a proprietary code.**Proprietary <Prtry>** contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		428
	Issuer <Issr>	[1..1]	Text		428
	SchemeName <SchmeNm>	[0..1]	Text		428

12.1.9.2.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 465**12.1.9.2.2.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 466**12.1.9.2.2.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**12.1.9.3 MarketType8Choice***Definition:* Choice of format for the market type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

12.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Market type expressed as an ISO 20022 code.

Datatype: "MarketType2Code" on page 455

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

12.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Market type expressed as a proprietary code.

Proprietary <Prtry> contains the following **GenericIdentification30** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

12.1.9.3.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Exact4AlphaNumericText" on page 465

12.1.9.3.2.2 Issuer <Issr>

Presence: [1..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 466

12.1.9.3.2.3 SchemeName <SchmeNm>*Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 466**12.1.9.4 MarketIdentification20***Definition:* Context, or geographic environment, in which trading parties may meet in order to negotiate and execute trades among themselves.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	±		430
	Type <Tp>	[1..1]	±		430

Constraints

- **MarketTypeAndIdentificationRule**

If MarketType is OverTheCounter (OTCO), then Identification/Description must specify a system. If MarketType is Exchange (EXCH), then Identification/MarketIdentificationCode must be present.

12.1.9.4.1 Identification <Id>*Presence:* [0..1]*Definition:* Code allocated to places of trade, ie, stock exchanges, regulated markets, eg, Electronic Trading Platforms (ECN), and unregulated markets, eg, Automated Trading Systems (ATS), as sources of prices and related information, in order to facilitate automated processing.**Identification <Id>** contains one of the following elements (see "MarketIdentification1Choice" on page 427 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentifierCode <MktIdrCd>	[1..1]	IdentifierSet		427
Or}	Description <Desc>	[1..1]	Text		427

12.1.9.4.2 Type <Tp>*Presence:* [1..1]*Definition:* Nature of a market in which transactions take place.

Type <Tp> contains one of the following elements (see "[MarketType8Choice](#)" on page 428 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		429
Or}	Proprietary <Prtry>	[1..1]			429
	Identification <Id>	[1..1]	Text		429
	Issuer <Issr>	[1..1]	Text		429
	SchemeName <SchmeNm>	[0..1]	Text		430

12.1.10 Miscellaneous

12.1.10.1 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		431
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		431

12.1.10.1.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "[Max5NumericText](#)" on page 466

12.1.10.1.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 464):

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

12.1.10.2 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		432
	Envelope <Envlp>	[1..1]	(External Schema)		432

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.

12.1.10.2.1 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 466

12.1.10.2.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

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

12.1.11 Party Identification**12.1.11.1 AlternatePartyIdentification4**

Definition: Alternate identification for a party using an identification type, a country code and a text field.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		432
	Country <Ctry>	[1..1]	CodeSet		433
	AlternateIdentification <AltrId>	[1..1]	Text		433

12.1.11.1.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following elements (see "IdentificationType6Choice" on page 424 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		425
Or}	Proprietary <Prtry>	[1..1]			425
	Identification <Id>	[1..1]	Text		425
	Issuer <Issr>	[1..1]	Text		426
	SchemeName <SchmeNm>	[0..1]	Text		426

12.1.11.1.2 Country <Ctry>

Presence: [1..1]

Definition: Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.

Datatype: "CountryCode" on page 452

12.1.11.1.3 AlternateIdentification <Altrnid>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 466

12.1.11.2 PartyTextInformation1

Definition: Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		433
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

Constraints

- **AdditonalDetailsGuideline**

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

12.1.11.2.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 466

12.1.11.2.2 PartyContactDetails <PtyCtctDtls>*Presence:* [0..1]*Definition:* Provides additional information regarding the party, eg, the contact unit or person responsible for the transaction identified in the message.*Datatype:* "Max140Text" on page 465**12.1.11.2.3 RegistrationDetails <RegnDtls>***Presence:* [0..1]*Definition:* Provides information required for the registration.*Datatype:* "Max350Text" on page 466**12.1.11.3 PartyIdentificationAndAccount32***Definition:* Party involved in the settlement chain.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		434
	AccountIdentification <AcctId>	[0..1]	Text		434
	ProcessingIdentification <PrcgId>	[0..1]	Text		435
	ProcessingDate <PrcgDt>	[0..1]	±		435
	SubAccountDetails <SubAcctDtls>	[0..1]	±		435
	ContactPerson <CtctPrsn>	[0..1]	±		435

12.1.11.3.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "PartyIdentification33Choice" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

12.1.11.3.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "Max35Text" on page 466

12.1.11.3.3 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

12.1.11.3.4 ProcessingDate <PrcgDt>

Presence: [0..1]

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

ProcessingDate <PrcgDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 419 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		419
Or}	DateTime <DtTm>	[1..1]	DateTime		419

12.1.11.3.5 SubAccountDetails <SubAcctDtls>

Presence: [0..1]

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

SubAccountDetails <SubAcctDtls> contains the following elements (see "[SubAccount1](#)" on page 414 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		414
	Name <Nm>	[0..1]	Text		415
	Characteristic <Chrtc>	[0..1]	Text		415

12.1.11.3.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 440 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

12.1.11.4 PartyIdentificationAndAccount31

Definition: Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		436
	AlternateIdentification <AltrnId>	[0..1]	±		436
	AdditionalInformation <AddtlInf>	[0..1]	±		437
	ClearingAccount <ClrAcct>	[0..1]	±		437

12.1.11.4.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification33Choice" on page 439 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

12.1.11.4.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following elements (see "[AlternatePartyIdentification4](#)" on page 432 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]	±		432
	Country <Ctry>	[1..1]	CodeSet		433
	AlternateIdentification <AltrnId>	[1..1]	Text		433

12.1.11.4.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information to a party identification.

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 433 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		433
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		434
	RegistrationDetails <RegnDtls>	[0..1]	Text		434

12.1.11.4.4 ClearingAccount <ClrAcct>

Presence: [0..1]

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

ClearingAccount <ClrAcct> contains the following elements (see "[SecuritiesAccount18](#)" on page 412 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		412
	Type <Tp>	[1..1]	CodeSet		412
	Name <Nm>	[0..1]	Text		412

12.1.11.5 PartyIdentification35Choice

Definition: Choice of identification of a party. The party can be identified by giving a BIC or a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		438

12.1.11.5.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Datatype: "AnyBICIdentifier" on page 462

12.1.11.5.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification29" on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

12.1.11.6 PartyIdentification34Choice

Definition: Unique and unambiguous way to identify an organisation using a choice between a BIC or the name and address or the country code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		438
Or	NameAndAddress <NmAndAdr>	[1..1]	±		438
Or}	Country <Ctry>	[1..1]	CodeSet		439

12.1.11.6.1 BIC <BIC>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation.

Datatype: "AnyBICIdentifier" on page 462

12.1.11.6.2 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation, using the name and address.

NameAndAddress <NmAndAdr> contains the following elements (see ["NameAndAddress5"](#) on page 442 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		442
	Address <Adr>	[0..1]	±		442

12.1.11.6.3 Country <Ctry>

Presence: [1..1]

Definition: Unique and unambiguous way to identify an organisation using the country code, using the country code.

Datatype: ["CountryCode"](#) on page 452

12.1.11.7 PartyIdentification33Choice

Definition: Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		439
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		439
Or}	NameAndAddress <NmAndAdr>	[1..1]			440
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

12.1.11.7.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Unique and unambiguous identifier for an organisation that is allocated by an institution, eg, Dun & Bradstreet Identification.

Datatype: ["AnyBICIdentifier"](#) on page 462

12.1.11.7.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see ["GenericIdentification29"](#) on page 426 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		426
	Issuer <Issr>	[1..1]	Text		427
	SchemeName <SchmeNm>	[0..1]	Text		427

12.1.11.7.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

NameAndAddress <NmAndAdr> contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		440
	Address <Adr>	[1..1]	±		440

12.1.11.7.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 466

12.1.11.7.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

Address <Adr> contains the following elements (see "[PostalAddress2](#)" on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		447
	PostCodeIdentification <PstCdId>	[1..1]	Text		447
	TownName <TwnNm>	[1..1]	Text		447
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		447
	Country <Ctry>	[1..1]	CodeSet		447

12.1.12 Person Identification

12.1.12.1 ContactIdentification2

Definition: Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		441
	GivenName <GvnNm>	[0..1]	Text		441
	Name <Nm>	[1..1]	Text		441
	PhoneNumber <PhneNb>	[0..1]	Text		441
	MobileNumber <MobNb>	[0..1]	Text		441
	FaxNumber <FaxNb>	[0..1]	Text		442
	EmailAddress <EmailAdr>	[0..1]	Text		442

12.1.12.1.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "NamePrefix1Code" on page 455

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

12.1.12.1.2 GivenName <GvnNm>

Presence: [0..1]

Definition: First name of a person.

Datatype: "Max35Text" on page 466

12.1.12.1.3 Name <Nm>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

12.1.12.1.4 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 467

12.1.12.1.5 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 467

12.1.12.1.6 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 467

12.1.12.1.7 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 465

12.1.13 Postal Address

12.1.13.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		442
	Address <Adr>	[0..1]	±		442

12.1.13.1.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 466

12.1.13.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 443 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		443
	AddressLine <AdrLine>	[0..5]	Text		444
	StreetName <StrtNm>	[0..1]	Text		444
	BuildingNumber <BldgNb>	[0..1]	Text		444
	PostCode <PstCd>	[0..1]	Text		444
	TownName <TwnNm>	[0..1]	Text		444
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		444
	Country <Ctry>	[1..1]	CodeSet		444

12.1.13.2 PostalAddress1

Definition: Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		443
	AddressLine <AdrLine>	[0..5]	Text		444
	StreetName <StrtNm>	[0..1]	Text		444
	BuildingNumber <BldgNb>	[0..1]	Text		444
	PostCode <PstCd>	[0..1]	Text		444
	TownName <TwnNm>	[0..1]	Text		444
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		444
	Country <Ctry>	[1..1]	CodeSet		444

12.1.13.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 450

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.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

12.1.13.2.2 AddressLine <AdrLine>

Presence: [0..5]

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

Datatype: "Max70Text" on page 466

12.1.13.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 466

12.1.13.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

12.1.13.2.5 PostCode <PstCd>

Presence: [0..1]

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

Datatype: "Max16Text" on page 465

12.1.13.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: "Max35Text" on page 466

12.1.13.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 466

12.1.13.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: "CountryCode" on page 452

12.1.14 Price

12.1.14.1 Price4

Definition: Provides the value and optionally the type of price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value <Val>	[1..1]	±		445
	Type <Tp>	[0..1]	CodeSet		445

12.1.14.1.1 Value <Val>

Presence: [1..1]

Definition: Value of the price.

Value <Val> contains one of the following elements (see ["PriceRateOrAmountChoice"](#) on page 446 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		446
Or}	Amount <Amt>	[1..1]	Amount		446

12.1.14.1.2 Type <Tp>

Presence: [0..1]

Definition: Specification of the price type.

Datatype: ["PriceValueType7Code"](#) on page 456

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, eg, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, eg, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.

CodeName	Name	Definition
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

12.1.14.2 PriceRateOrAmountChoice

Definition: Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		446
Or}	Amount <Amt>	[1..1]	Amount		446

12.1.14.2.1 Rate <Rate>

Presence: [1..1]

Definition: Price expressed as a rate, ie, percentage.

Datatype: "PercentageRate" on page 464

12.1.14.2.2 Amount <Amt>

Presence: [1..1]

Definition: Price expressed as a currency and value.

Datatype: "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 448

12.1.15 Structured Postal Address

12.1.15.1 PostalAddress2

Definition: Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		447
	PostCodeIdentification <PstCld>	[1..1]	Text		447
	TownName <TwnNm>	[1..1]	Text		447
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		447
	Country <Ctry>	[1..1]	CodeSet		447

12.1.15.1.1 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 466

12.1.15.1.2 PostCodeIdentification <PstCld>

Presence: [1..1]

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

Datatype: "Max16Text" on page 465

12.1.15.1.3 TownName <TwnNm>

Presence: [1..1]

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

Datatype: "Max35Text" on page 466

12.1.15.1.4 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country eg, state, region, county.

Datatype: "Max35Text" on page 466

12.1.15.1.5 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: "CountryCode" on page 452

12.2 Message Datatypes

12.2.1 Amount

12.2.1.1 ActiveCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 450

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.

12.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 450

Format

minInclusive	0
--------------	---

totalDigits	18
fractionDigits	13

Constraints

- **ActiveOrHistoricCurrency**

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

12.2.1.3 ActiveOrHistoricCurrencyAndAmount

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

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 450

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.

12.2.1.4 ImpliedCurrencyAndAmount

Definition: Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

Type: Amount

Format

minInclusive	0
totalDigits	18
fractionDigits	5

12.2.2 CodeSet

12.2.2.1 ActiveCurrencyCode

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

Type: CodeSet

Format

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

Constraints

- **ActiveCurrency**

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

12.2.2.2 ActiveOrHistoricCurrencyCode

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

Type: CodeSet

Format

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

Constraints

- **ActiveOrHistoricCurrency**

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.

12.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

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

12.2.2.4 ClearingAccountType1Code

Definition: Specifies the clearing account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to register trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to register trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to register trades executed for liquidity providers (also known as market maker) activities.

12.2.2.5 CollateralType1Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

12.2.2.6 CollateralType2Code

Definition: Specifies the type of collateral.

Type: CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

12.2.2.7 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).

12.2.2.8 CreditDebitCode

Definition: Specifies if an operation is an increase or a decrease.

Type: CodeSet

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

12.2.2.9 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**

12.2.2.10 DateType1Code

Definition: Specifies when date is unknown

Type: CodeSet

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

12.2.2.11 DeliveryReceiptType2Code

Definition: Specifies how the transaction is to be settled.

Type: CodeSet

CodeName	Name	Definition
FREE	SeparateSettlement	Settlement of the financial instrument and cash is separate.
APMT	AgainstPaymentSettlement	Settlement of the financial instrument and cash takes place in a delivery versus payment (DVP) environment, ie, through an International Central Securities Depository (ICSD) or Central Securities Depository (CSD).

12.2.2.12 EventFrequency6Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

12.2.2.13 ExternalAccountIdentification1Code

Definition: Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

12.2.2.14 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

12.2.2.15 MarginProduct1Code

Definition: Specifies the underlying product of the margin.

Type: CodeSet

CodeName	Name	Definition
EQUI	Equities	Specifies that the margin is related to equities.
FIXI	FixedIncome	Specifies that the margin is related to fixed income.

12.2.2.16 MarginType1Code

Definition: Indicates the type of margin, for example, initial margin, variation margin, initial deposit or coupon margin.

Type: CodeSet

CodeName	Name	Definition
SEMA	SettlementRiskMargin	Margin required to cover the risk of non settlement of the underlying. Also used to cover the risk linked to the non settlement on payment platforms (for example TARGET2 vs CLS).
ADFM	AdditionalDefaultFundMargin	Additional margin required to cover the daily risk encountered by the central counterparty before the clearing member is actually called to cover the default fund. Indeed, central counterparty calculates the margin on the default fund on a daily basis but only calls the clearing member at the end of the month.
SCMA	ShortChargeMargin	Margin required to cover the concentration risk linked to the default of the seller of the "protection" (for example CDS seller).
COMA	CouponMargin	Margin required to cover the non payment of the monthly premium (for credit derivatives).
UFMA	UpfrontMargin	Margin required to cover the non payment of the upfront premium (for credit derivatives).
CEMA	CreditEventMargin	Margin required to cover the risk of any event linked to the underlying (for example the payment default by the issuer of a debt).

CodeName	Name	Definition
INDE	InitialDeposit	Margin required to enable a member to start trading on a specific market where high risks and amounts are involved.
NEMA	NegociationMargin	Margin calculated on the same basis as for the variation margin but the margin is kept by the central counterparty and not "paid " to the other clearing member.
INMA	InitialMargin	Margin required for absorbing future market price fluctuations (market risks) occurring between the default of a member and close-out of unsettled securities positions by the central counterparty.
VAMA	VariationMargin	Margin required to cover the risk linked to the price fluctuations occurred on the unsettled exposures towards central counterparty.
INCA	IncreaseCoverageAmount	Additional margin required to cover a risk increase (expressed in the reporting currency). This results from a risk management decision depending on central counterparty specific criteria.

12.2.2.17 MarketType2Code

Definition: Specifies the type of market in which transactions take place, for example, primary.

Type: CodeSet

CodeName	Name	Definition
PRIM	PrimaryMarket	The place is a primary market.
SECM	SecondaryMarket	The place is a secondary market.
OTCO	OverTheCounter	The place is over the counter.
VARI	Various	Various places.
EXCH	StockExchange	The place is a stock exchange.

12.2.2.18 MarketType5Code

Definition: Specifies the type of place where a trade was executed, a price was sourced from, an instrument is listed.

Type: CodeSet

CodeName	Name	Definition
OTCO	OverTheCounter	The place is over the counter.
EXCH	StockExchange	The place is a stock exchange.

12.2.2.19 NamePrefix1Code

Definition: Specifies the terms used to formally address a person.

Type: CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

12.2.2.20 NettingEligible1Code

Definition: Specifies whether the trade is eligible for netting.

Type: CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the trade is not eligible for settlement netting.
NETT	Nett	Indicates that the trade is eligible for settlement netting.
AGFS	AggregationForSettlement	Grouping of receipts/purchases to create one settlement obligation, and the grouping of deliveries/sales to create one settlement obligation.

12.2.2.21 ObligationType1Code

Definition: Specifies the type of the obligation.

Type: CodeSet

CodeName	Name	Definition
FAIL	Fails	Specifies that the obligation is related to a failed trade.
NEW1	New	Specifies that the obligation is related to new a trade.
COEV	CorporateEvent	Specifies that the obligation is related to a corporate event.

12.2.2.22 PriceValueType7Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, eg, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, eg, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

CodeName	Name	Definition
YIEL	Yield	Price expressed as a yield.
SPRE	Spread	Difference between a market maker's bid and asked price.
PEUN	PerUnit	Price expressed per unit.
ABSO	Absolute	Price is expressed as absolute.
TEDP	TEDPrice	Price is expressed as Treasury Euro Dollar price.
TEDY	TEDYield	Price is expressed as Treasury Euro Dollar yield.
FICT	FixedCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
VACT	VariableCabinetTrade	Cabinet trades are used to indicate prices that trade at a price lower than that available on an exchange and they can be fixed or variable (primarily used for listed futures and options).
PRCT	Percentage	Price expressed as a percentage of par.
ACTU	ActualAmount	Price expressed as a currency and amount per unit or per share.

12.2.2.23 ReceiveDelivery1Code

Definition: Specifies whether the settlement transaction is a delivery or receipt.

Type: CodeSet

CodeName	Name	Definition
DELI	Delivery	Financial instruments will be debited from the safekeeping account.
RECE	Receive	Financial instruments will be credited to the safekeeping account.

12.2.2.24 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.

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

12.2.2.25 SafekeepingPlace3Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

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

12.2.2.26 ShortLong1Code

Definition: Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

Type: CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

12.2.2.27 Side1Code

Definition: Indicates the side of the quote request, from the buy-side perspective.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.
TWOS	TwoSided	Indicates that the side refers to both buys and sells.
BUMI	BuyMinus	<p>A round-lot market order to buy minus is an order to buy a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not higher than the last sale if the last sale was a minus or zero minus tick and - not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. <p>A limit price order to buy minus also states the highest price at which it can be executed.</p>

CodeName	Name	Definition
SEPL	SellPlus	<p>A round-lot market order to sell plus is an order to sell a stated amount of a stock provided that its price is:</p> <ul style="list-style-type: none"> - not lower than the last sale if the last sale was a plus or zero plus tick and - not lower than the last sale minus the minimum fractional change in the stock if the last sale was a minus or zero minus tick. <p>A limit-price order to sell plus also states the lowest price at which it can be executed.</p>
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
CROS	Cross	Identifies an order for which a broker wishes to take the other side and cross with the client.
CRSH	CrossShort	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position, and sends a Sell Short order to the broker. Many exchanges have tick rules needing to be enforced, and the order getting converted from Sell Short to Cross (instead of Cross Short) could result in an illegal short sell.
CSHE	CrossShortExempt	Identifies a type of order for which a broker wants to cross with the client in the case a client wants to establish a short position and is exempt from the uptick restriction. Used as audit trail on exchanges.
DEFI	AsDefined	Indicates, in the case of a multileg instrument, that the sides of the legs are the same as defined at the creation of the multileg instrument.
OPPO	Opposite	Indicates, in the case of a multileg instrument, that the sides of the legs are the opposite of their definition at the creation of the multileg instrument.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

12.2.2.28 StatementUpdateType1Code

Definition: Specifies the nature of a statement update, for example, it is a complete statement.

Type: CodeSet

CodeName	Name	Definition
COMP	Complete	Statement is complete.
DELT	Delta	Statement contains changes only.

12.2.2.29 Status5Code

Definition: Specifies the status of an instruction.

Type: CodeSet

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

12.2.2.30 TradePosting1Code

Definition: Specifies the trade is maintained as a separate individual position in the clearing account, or not.

Type: CodeSet

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

12.2.2.31 TradeType1Code

Definition: Specifies the type of executed order.

Type: CodeSet

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

12.2.2.32 TradingCapacity5Code

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

Type: CodeSet

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

12.2.2.33 TypeOfIdentification1Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CCPT	PassportNumber	Number assigned by a passport authority.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
DRLC	DriverLicenseNumber	Number assigned to a driver's license.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.2.2.34 TypeOfIdentification2Code

Definition: Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

Type: CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

12.2.3 Date

12.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

12.2.4 DateTime

12.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

12.2.5 IdentifierSet

12.2.5.1 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 comprising the first three or all four of the following components: INSTITUTION CODE, COUNTRY CODE, LOCATION CODE, BRANCH CODE. The institution code, country code and location code are mandatory, while the branch code is optional.

12.2.5.2 IBAN2007Identifier

Definition: An identifier used internationally by financial institutions to uniquely identify the account of a customer at a financial institution, as described in the latest edition of the international standard ISO 13616:2007 - "Banking and related financial services - International Bank Account Number (IBAN)".

Type: IdentifierSet

Identification scheme: National Banking Association; International Bank Account Number (ISO 13616)

Format

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

Constraints

- **IBAN**

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

12.2.5.3 ISINIdentifier

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z0-9]{12,12}

12.2.5.4 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern [A-Z0-9]{4,4}

12.2.6 Indicator

12.2.6.1 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

12.2.7 Quantity

12.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, eg, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

12.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

12.2.8 Rate

12.2.8.1 BaseOneRate

Definition: Rate expressed as a decimal, eg, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

12.2.8.2 PercentageRate

Definition: Rate expressed as a percentage, 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

12.2.9 Text

12.2.9.1 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
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12.2.9.2 Exact5NumericText

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

Type: Text

Format

pattern	[0-9]{5}
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12.2.9.3 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

12.2.9.4 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

12.2.9.5 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

12.2.9.6 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

12.2.9.7 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

12.2.9.8 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

12.2.9.9 Max5NumericText

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

Type: Text

Format

pattern	[0-9]{1,5}
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12.2.9.10 Max70Text

Definition: Specifies a character string with a maximum length of 70 characters.

Type: Text

Format

minLength	1
maxLength	70

12.2.9.11 PhoneNumber

Definition: The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

Type: Text

Format

pattern	\+[0-9]{1,3}-[0-9()+\-]{1,30}
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