

ISO 20022

Collateral Management - Maintenance 2016 - 2017

Message Definition Report - Part 2

Approved by the Payments SEG on the 1st of February 2017.

This document provides details of the Message Definitions for Collateral Management - Maintenance 2016 - 2017.

01 February 2017

Table of Contents

1	Message Set Overview	4
1.1	List of MessageDefinitions	4
2	colr.003.001.04 MarginCallRequestV04	8
2.1	MessageDefinition Functionality	8
2.2	Structure	10
2.3	Constraints	11
2.4	Message Building Blocks	11
3	colr.004.001.04 MarginCallResponseV04	22
3.1	MessageDefinition Functionality	22
3.2	Structure	24
3.3	Constraints	25
3.4	Message Building Blocks	25
4	colr.005.001.04 CollateralManagementCancellationRequestV04	37
4.1	MessageDefinition Functionality	37
4.2	Structure	38
4.3	Constraints	39
4.4	Message Building Blocks	39
5	colr.006.001.04 CollateralManagementCancellationStatusV04	47
5.1	MessageDefinition Functionality	47
5.2	Structure	48
5.3	Constraints	48
5.4	Message Building Blocks	49
6	colr.007.001.05 CollateralProposalV05	56
6.1	MessageDefinition Functionality	56
6.2	Structure	57
6.3	Constraints	57
6.4	Message Building Blocks	59
7	colr.008.001.05 CollateralProposalResponseV05	66
7.1	MessageDefinition Functionality	66
7.2	Structure	67
7.3	Constraints	67
7.4	Message Building Blocks	68
8	colr.009.001.04 MarginCallDisputeNotificationV04	74
8.1	MessageDefinition Functionality	74
8.2	Structure	75
8.3	Constraints	75
8.4	Message Building Blocks	76

9	colr.010.001.04 CollateralSubstitutionRequestV04	81
9.1	MessageDefinition Functionality	81
9.2	Structure	82
9.3	Constraints	83
9.4	Message Building Blocks	85
10	colr.011.001.04 CollateralSubstitutionResponseV04	103
10.1	MessageDefinition Functionality	103
10.2	Structure	104
10.3	Constraints	105
10.4	Message Building Blocks	105
11	colr.012.001.04 CollateralSubstitutionConfirmationV04	115
11.1	MessageDefinition Functionality	115
11.2	Structure	116
11.3	Constraints	116
11.4	Message Building Blocks	117
12	colr.013.001.04 InterestPaymentRequestV04	124
12.1	MessageDefinition Functionality	124
12.2	Structure	126
12.3	Constraints	128
12.4	Message Building Blocks	128
13	colr.014.001.04 InterestPaymentResponseV04	154
13.1	MessageDefinition Functionality	154
13.2	Structure	155
13.3	Constraints	156
13.4	Message Building Blocks	157
14	colr.015.001.04 InterestPaymentStatementV04	180
14.1	MessageDefinition Functionality	180
14.2	Structure	181
14.3	Constraints	182
14.4	Message Building Blocks	183
15	colr.016.001.03 CollateralAndExposureReportV03	196
15.1	MessageDefinition Functionality	196
15.2	Structure	197
15.3	Constraints	198
15.4	Message Building Blocks	199
16	Message Items Types	214
16.1	MessageComponents	214
16.2	Message Datatypes	404

1 Message Set Overview

Introduction

This document describes the Collateral Management message set.

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
colr.003.001.04 MarginCallRequestV04	<p>The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager</p> <p>This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.004.001.04 MarginCallResponseV04	<p>The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.005.001.04 CollateralManagementCancellationRequestV04	<p>The CollateralManagementCancellationRequest message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.006.001.04 CollateralManagementCancellationStatusV04	<p>The CollateralManagementCancellationStatus message is sent by:</p>

MessageDefinition	Definition
	<p>- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or</p> <p>- the collateral giver or its collateral manager to the collateral taker or its collateral manager.</p> <p>This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.007.001.05 CollateralProposalV05</p>	<p>The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.008.001.05 CollateralProposalResponseV05</p>	<p>The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.009.001.04 MarginCallDisputeNotificationV04</p>	<p>The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.010.001.04 CollateralSubstitutionRequestV04</p>	<p>The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p>

MessageDefinition	Definition
	<p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.011.001.04 CollateralSubstitutionResponseV04</p>	<p>The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.012.001.04 CollateralSubstitutionConfirmationV04</p>	<p>The CollateralSubstitutionConfirmation message is sent by:</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager. <p>This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.013.001.04 InterestPaymentRequestV04</p>	<p>The InterestPaymentRequest message is sent by either;</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to</p>

MessageDefinition	Definition
	<p>send these messages on a bi-lateral basis for matching.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.014.001.04 InterestPaymentResponseV04</p>	<p>The InterestPaymentResponse message is sent by either;</p> <ul style="list-style-type: none"> - the collateral taker or its collateral manager to the collateral giver or its collateral manager, or - the collateral giver or its collateral manager to the collateral taker or its collateral manager <p>This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.015.001.04 InterestPaymentStatementV04</p>	<p>The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
<p>colr.016.001.03 CollateralAndExposureReportV03</p>	<p>The CollateralAndExposureReport message is sent:</p> <ul style="list-style-type: none"> - either by the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager, or - or by the collateral taker, or its collateral manager to the collateral giver, or its collateral manager <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

2 colr.003.001.04

MarginCallRequestV04

2.1 MessageDefinition Functionality

Scope

The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager

This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.

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

Usage

When sent by the collateral taker the MarginCallRequest message is used to:

- request new collateral at the initiation of an exposure
- request additional collateral

When sent by the collateral giver the MarginCallRequest message is used to:

- request the return of collateral

Outline

The MarginCallRequestV04 MessageDefinition is composed of 12 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. MarginCallResult

Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

E. MarginDetailsDueToA

Provides details about the margin calculation that would be due to party A.

F. MarginDetailsDueToB

Provides details about the margin calculation that would be due to party B.

G. RequirementDetailsDueToA

Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

H. RequirementDetailsDueToB

Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

I. ExpectedCollateralDueToA

Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

J. ExpectedCollateralDueToB

Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

K. MarginCallDetails

Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

L. 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> <MrgnCallReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		11
	Obligation <Oblgtn>	[1..1]			11
	PartyA <PtyA>	[1..1]	±		12
	ServicingPartyA <SvcbgPtyA>	[0..1]	±		12
	PartyB <PtyB>	[1..1]	±		13
	ServicingPartyB <SvcbgPtyB>	[0..1]	±		13
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		13
	ExposureType <XpsrTp>	[0..1]	CodeSet		14
	ValuationDate <ValtnDt>	[1..1]	±		15
	Agreement <Agrmt>	[0..1]			15
	AgreementDetails <AgrmtDtls>	[1..1]	Text		16
	AgreementIdentification <AgrmtId>	[0..1]	Text		16
	AgreementDate <AgrmtDt>	[1..1]	Date		16
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	16
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		16
	MarginCallResult <MrgnCallRslt>	[1..1]	±		16
	MarginDetailsDueToA <MrgnDtlsDueToA>	[0..1]	±		17
	MarginDetailsDueToB <MrgnDtlsDueToB>	[0..1]	±		17
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			18
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		18
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		19
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			19
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		19
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		20
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		20
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		20
	MarginCallDetails <MrgnCallDtls>	[0..*]	±		21
	SupplementaryData <SplmtryData>	[0..*]	±	C5	21

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 **AnyBIC**

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

C3 **Country**

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

C4 **CurrencyAmount**

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

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

C5 **SupplementaryDataRule**

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

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 **TransactionIdentification <TxId>**

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

2.4.2 **Obligation <Oblgtn>**

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		12
	ServicingPartyA <SvcgPtyA>	[0..1]	±		12
	PartyB <PtyB>	[1..1]	±		13
	ServicingPartyB <SvcgPtyB>	[0..1]	±		13
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		13
	ExposureType <XpsrTp>	[0..1]	CodeSet		14
	ValuationDate <ValtnDt>	[1..1]	±		15

2.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

2.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

2.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

2.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

2.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

2.4.2.6 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area or type of trade causing the collateral movement.*Datatype:* "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

2.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

2.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		16
	AgreementIdentification <AgrmtId>	[0..1]	Text		16
	AgreementDate <AgrmtDt>	[1..1]	Date		16
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	16
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		16

2.4.3.1 AgreementDetails <AgrmtDtls>*Presence:* [1..1]*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.*Datatype:* "Max140Text" on page 427**2.4.3.2 AgreementIdentification <AgrmtId>***Presence:* [0..1]*Definition:* Common reference to the agreement between the two counterparties.*Datatype:* "Max140Text" on page 427**2.4.3.3 AgreementDate <AgrmtDt>***Presence:* [1..1]*Definition:* Date on which the collateral agreement was signed.*Datatype:* "ISODate" on page 424**2.4.3.4 BaseCurrency <BaseCcy>***Presence:* [1..1]*Definition:* Denomination currency as specified in the collateral agreement.*Impacted by:* C1 "ActiveCurrency"*Datatype:* "ActiveCurrencyCode" on page 406**Constraints**

- **ActiveCurrency**

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

2.4.3.5 AgreementFramework <AgrmtFrmwk>*Presence:* [0..1]*Definition:* Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

2.4.4 MarginCallResult <MrgnCallRslt>*Presence:* [1..1]

Definition: Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

MarginCallResult <MrgnCallRslt> contains the following elements (see "MarginCallResult3" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount		362
	MarginCallResult <MrgnCallRslt>	[1..1]	±		362

2.4.5 MarginDetailsDueToA <MrgnDtIsDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailsDueToA <MrgnDtIsDueToA> contains the following elements (see "MarginCall1" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvntn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtIs>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

2.4.6 MarginDetailsDueToB <MrgnDtIsDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailsDueToB <MrgnDtIsDueToB> contains the following elements (see "MarginCall1" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtIs>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

2.4.7 RequirementDetailsDueToA <RqrmntDtIsDueToA>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

RequirementDetailsDueToA <RqrmntDtIsDueToA> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		18
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		19

2.4.7.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		360
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		361

2.4.7.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "MarginRequirement1" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

2.4.8 RequirementDetailsDueToB <RqrmntDtlsDueToB>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

RequirementDetailsDueToB <RqrmntDtlsDueToB> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		19
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		20

2.4.8.1 MarginRequirement <MrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		360
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		361

2.4.8.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "MarginRequirement1" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

2.4.9 ExpectedCollateralDueToA <XpctdCollDueToA>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

ExpectedCollateralDueToA <XpctdCollDueToA> contains one of the following elements (see "ExpectedCollateral2Choice" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		335
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		336

2.4.10 ExpectedCollateralDueToB <XpctdCollDueToB>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

ExpectedCollateralDueToB <XpctdCollDueToB> contains one of the following elements (see "ExpectedCollateral2Choice" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		335
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		336

2.4.11 MarginCallDetails <MrgnCallDtls>

Presence: [0..*]

Definition: Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

MarginCallDetails <MrgnCallDtls> contains the following elements (see "[MarginCall2](#)" on page 337 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		337
	MarginCallResult <MrgnCallRslt>	[1..1]	±		338
	MarginDetailDueToA <MrgnDtlDueToA>	[0..1]	±		338
	MarginDetailDueToB <MrgnDtlDueToB>	[0..1]	±		339
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			339
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		340
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		340
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			340
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		340
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		341
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		341
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		341

2.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.004.001.04 MarginCallResponseV04

3.1 MessageDefinition Functionality

Scope

The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.

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

Usage

When sent by the collateral giver the MarginCallResponse message is used to:

- fully accept the MarginCallRequest
- or partially accept the MarginCallRequest.

When sent by the collateral taker the MarginCallResponse message is used to:

- fully accept the recall of collateral
- or partially accept the recall of collateral.

Outline

The MarginCallResponseV04 MessageDefinition is composed of 9 MessageBuildingBlocks:

- A. TransactionIdentification
Unambiguous identification of the transaction as know by the instructing party.
- B. Obligation
Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.
- C. Agreement
Agreement details for the over the counter market.
- D. MarginDetailsDueToA
Provides details about the margin calculation that would be due to party A.
- E. MarginDetailsDueToB
Provides details about the margin calculation that would be due to party B.
- F. AgreedAmountDueToA
Provides details about the agreed amount that would be due to party A.

G. AgreedAmountDueToB

Provides details about the agreed amount that would be due to party B.

H. ResponseDetails

Provides response details about the margin call.

I. 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> <MrgnCallRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		25
	Obligation <Oblgtn>	[1..1]			25
	PartyA <PtyA>	[1..1]	±		26
	ServicingPartyA <SvchgPtyA>	[0..1]	±		26
	PartyB <PtyB>	[1..1]	±		27
	ServicingPartyB <SvchgPtyB>	[0..1]	±		27
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		27
	ExposureType <XpsrTp>	[0..1]	CodeSet		28
	ValuationDate <ValtnDt>	[1..1]	±		29
	Agreement <Agrmt>	[0..1]			29
	AgreementDetails <AgrmtDtls>	[1..1]	Text		30
	AgreementIdentification <AgrmtId>	[0..1]	Text		30
	AgreementDate <AgrmtDt>	[1..1]	Date		30
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	30
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		30
	MarginDetailsDueToA <MrgnDtlsDueToA>	[0..1]	±		30
	MarginDetailsDueToB <MrgnDtlsDueToB>	[0..1]	±		31
	AgreedAmountDueToA <AgrdAmtDueToA>	[0..1]			32
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			32
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		33
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		33
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		33
	AgreedAmountDueToB <AgrdAmtDueToB>	[0..1]			34
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			34
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		34
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		35
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		35
	ResponseDetails <RspnDtls>	[0..1]			35
	ResponseTypeDetails <RspnTpDtls>	[1..*]	±		36

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		36
	SupplementaryData <SplmtryData>	[0..*]	±	C5	36

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 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 SupplementaryDataRule

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

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

3.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		26
	ServicingPartyA <SvcgPtyA>	[0..1]	±		26
	PartyB <PtyB>	[1..1]	±		27
	ServicingPartyB <SvcgPtyB>	[0..1]	±		27
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		27
	ExposureType <XpsrTp>	[0..1]	CodeSet		28
	ValuationDate <ValtnDt>	[1..1]	±		29

3.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

3.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

3.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

3.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

3.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

3.4.2.6 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area or type of trade causing the collateral movement.*Datatype:* "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

3.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on [page 348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

3.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		30
	AgreementIdentification <AgrmtId>	[0..1]	Text		30
	AgreementDate <AgrmtDt>	[1..1]	Date		30
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	30
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		30

3.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 427

3.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 427

3.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

3.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

3.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

3.4.4 MarginDetailsDueToA <MrgnDtlsDueToA>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailsDueToA <MrgnDtlsDueToA> contains the following elements (see "MarginCall1" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtls>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

3.4.5 MarginDetailsDueToB <MrgnDtlsDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailsDueToB <MrgnDtlsDueToB> contains the following elements (see "MarginCall1" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtls>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

3.4.6 AgreedAmountDueToA <AgrdAmtDueToA>

Presence: [0..1]

Definition: Provides details about the agreed amount that would be due to party A.

AgreedAmountDueToA <AgrdAmtDueToA> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			32
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		33
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		33
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		33

3.4.6.1 AgreedAmountDetails <AgrdAmtDtls>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

AgreedAmountDetails <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		33
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		33

3.4.6.1.1 VariationMarginAmount <VartnMrgnAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin.

VariationMarginAmount <VartnMrgnAmt> contains the following elements (see "[Amount1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

3.4.6.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[Amount1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

3.4.6.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

3.4.7 AgreedAmountDueToB <AgrdAmtDueToB>

Presence: [0..1]

Definition: Provides details about the agreed amount that would be due to party B.

AgreedAmountDueToB <AgrdAmtDueToB> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreedAmountDetails <AgrdAmtDtls>	[1..1]			34
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		34
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		35
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		35

3.4.7.1 AgreedAmountDetails <AgrdAmtDtls>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

AgreedAmountDetails <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginAmount <VartnMrgnAmt>	[1..1]	±		34
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		35

3.4.7.1.1 VariationMarginAmount <VartnMrgnAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the variation margin.

VariationMarginAmount <VartnMrgnAmt> contains the following elements (see "Amount1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

3.4.7.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

3.4.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the agreed amount for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

3.4.8 ResponseDetails <RspnDtls>

Presence: [0..1]

Definition: Provides response details about the margin call.

ResponseDetails <RspnDtls> contains the following **Response1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseTypeDetails <RspnTpDtls>	[1..*]	±		36
	Description <Desc>	[0..1]	Text		36

3.4.8.1 ResponseTypeDetails <RspnTpDtls>

Presence: [1..*]

Definition: Provides details about the response type.

ResponseTypeDetails <RspnTpDtls> contains one of the following elements (see "ResponseType1Choice" on page 366 for details)

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

3.4.8.2 Description <Desc>

Presence: [0..1]

Definition: Provides additional details related to the margin call response.

Datatype: "Max140Text" on page 427

3.4.9 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.005.001.04 CollateralManagementCancellationRequestV04

4.1 MessageDefinition Functionality

Scope

The CollateralManagementCancellationRequest message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager,
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.

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

Usage

The CollateralManagementCancellationRequest message is used to request the cancellation of a collateral message. When requesting the cancellation of a message there must be a cancellation reason specified.

When the CollateralManagementCancellationRequest message is used to cancel a collateral message the reference of the original message must be specified. The rejection or acceptance of a CollateralManagementCancellationRequest message is made using a CollateralManagementCancellationStatus message.

Outline

The CollateralManagementCancellationRequestV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Reference

Reference to the message advised to be cancelled.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. CancellationReason

It is used to detail the reason for the cancellation of a previously sent request.

E. 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> <CollMgmtCxlReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		39
	Reference <Ref>	[1..1]			39
{Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		40
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		40
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		40
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		40
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		41
Or	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		41
Or	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[1..1]	Text		41
Or	CollateralSubstitutionConfirmationIdentification <CollSbsttnConfId>	[1..1]	Text		41
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		41
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		41
Or}	InterestPaymentStatementIdentification <IntrstPmtStmId>	[1..1]	Text		41
	Obligation <Oblgtn>	[1..1]			42
	PartyA <PtyA>	[1..1]	±		42
	ServicingPartyA <SvcgPtyA>	[0..1]	±		42
	PartyB <PtyB>	[1..1]	±		43
	ServicingPartyB <SvcgPtyB>	[0..1]	±		43
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		44
	ExposureType <XpsrTp>	[0..1]	CodeSet		44
	ValuationDate <ValtnDt>	[1..1]	±		45
	CancellationReason <CxlRsn>	[1..1]			45
	AdditionalInformation <AddtlInf>	[0..1]	Text		46
	CancellationReasonCode <CxlRsnCd>	[1..1]	±		46
	SupplementaryData <SplmtryData>	[0..*]	±	C3	46

4.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 SupplementaryDataRule

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

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

4.4.2 Reference <Ref>

Presence: [1..1]

Definition: Reference to the message advised to be cancelled.

Reference <Ref> contains one of the following **Reference2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		40
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		40
Or	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		40
Or	CollateralProposalResponseIdentification <CollPrpslRspnId>	[1..1]	Text		40
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		41
Or	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		41
Or	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[1..1]	Text		41
Or	CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>	[1..1]	Text		41
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		41
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		41
Or}	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		41

4.4.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier of the margin call request.

Datatype: "Max35Text" on page 428

4.4.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [1..1]

Definition: Unique identifier of the margin call response.

Datatype: "Max35Text" on page 428

4.4.2.3 CollateralProposalIdentification <CollPrpslId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal.

Datatype: "Max35Text" on page 428

4.4.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral proposal response.

Datatype: "Max35Text" on page 428

4.4.2.5 DisputeNotificationIdentification <DsptNtfctnId>

Presence: [1..1]

Definition: Unique identifier of the dispute notification.

Datatype: "Max35Text" on page 428

4.4.2.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Choice between the identification of the MarginCallRequest message, the MarginCallResponse message, the CollateralProposal message, the CollateralProposalResponse message, the CollateralSubstitutionRequest message, the CollateralSubstitutionResponse message, the CollateralSubstitutionConfirmation message, the InterestPaymentRequest message, the InterestPaymentResponse message, the InterestPaymentStatement message or the MarginCallDisputeNotification message.

Datatype: "Max35Text" on page 428

4.4.2.7 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution response.

Datatype: "Max35Text" on page 428

4.4.2.8 CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>

Presence: [1..1]

Definition: Unique identifier of the collateral substitution confirmation.

Datatype: "Max35Text" on page 428

4.4.2.9 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Unique identifier of the interest payment request.

Datatype: "Max35Text" on page 428

4.4.2.10 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [1..1]

Definition: Unique identifier of the interest payment response.

Datatype: "Max35Text" on page 428

4.4.2.11 InterestPaymentStatementIdentification <IntrstPmtStmntId>

Presence: [1..1]

Definition: Unique identifier of the interest payment statement.

Datatype: "Max35Text" on page 428

4.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		42
	ServicingPartyA <SvcgPtyA>	[0..1]	±		42
	PartyB <PtyB>	[1..1]	±		43
	ServicingPartyB <SvcgPtyB>	[0..1]	±		43
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		44
	ExposureType <XpsrTp>	[0..1]	CodeSet		44
	ValuationDate <ValtnDt>	[1..1]	±		45

4.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

4.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

4.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

4.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

4.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

4.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.

CodeName	Name	Definition
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

4.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "DateAndDateTimeChoice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

4.4.4 CancellationReason <CxIRsn>

Presence: [1..1]

Definition: It is used to detail the reason for the cancellation of a previously sent request.

CancellationReason <CxIRsn> contains the following **CollateralCancellationReason1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalInformation <AddtlInf>	[0..1]	Text		46
	CancellationReasonCode <CxIRsnCd>	[1..1]	±		46

4.4.4.1 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Allows to provides additional information on the cancellation reason.

Datatype: "Max35Text" on page 428

4.4.4.2 CancellationReasonCode <CxIRsnCd>

Presence: [1..1]

Definition: Allows to provide a cancellation reason using a code or proprietary reason.

CancellationReasonCode <CxIRsnCd> contains one of the following elements (see "CollateralCancellationType1Choice" on page 401 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		401
Or}	Proprietary <Prtry>	[1..1]	±		401

4.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C3 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.006.001.04 CollateralManagementCancellationStatusV04

5.1 MessageDefinition Functionality

Scope

The CollateralManagementCancellationStatus message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager.

This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.

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

Usage

The CollateralManagementCancellationStatus message can be sent to provide a status for a previously received CollateralManagementCancellationRequest message.

Outline

The CollateralManagementCancellationStatusV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

- A. TransactionIdentification
Unambiguous identification of the transaction as know by the instructing party.
- B. Reference
Provides reference to the previous received message.
- C. Obligation
Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.
- D. CancellationStatus
Provides status details of the collateral cancellation message.
- E. 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> <CollMgmtCxlSts>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		49
	Reference <Ref>	[1..1]			49
	CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>	[1..1]	Text		49
	Obligation <Oblgtn>	[1..1]			49
	PartyA <PtyA>	[1..1]	±		50
	ServicingPartyA <SvcgPtyA>	[0..1]	±		50
	PartyB <PtyB>	[1..1]	±		51
	ServicingPartyB <SvcgPtyB>	[0..1]	±		51
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		51
	ExposureType <XpsrTp>	[0..1]	CodeSet		52
	ValuationDate <ValtnDt>	[1..1]	±		53
	CancellationStatus <CxlSts>	[1..1]		C3	53
	CollateralStatusCode <CollStsCd>	[1..1]	CodeSet		54
	AdditionalInformation <AddtlInf>	[0..1]	Text		54
	RejectionDetails <RjctnDtls>	[0..1]			54
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		54
	AdditionalInformation <AddtlInf>	[0..1]	Text		55
	SupplementaryData <SplmtryData>	[0..*]	±	C4	55

5.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 StatusRejectionReasonRule

If Collateral StatusCode equals Rejected then RejectionDetails must be present. (CrossElementComplexRule)

C4 SupplementaryDataRule

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

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

5.4.2 Reference <Ref>

Presence: [1..1]

Definition: Provides reference to the previous received message.

Reference <Ref> contains the following **Reference16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>	[1..1]	Text		49

5.4.2.1 CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>

Presence: [1..1]

Definition: Identification of the collateral message cancellation request.

Datatype: "Max35Text" on page 428

5.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		50
	ServicingPartyA <SvcgPtyA>	[0..1]	±		50
	PartyB <PtyB>	[1..1]	±		51
	ServicingPartyB <SvcgPtyB>	[0..1]	±		51
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		51
	ExposureType <XpsrTp>	[0..1]	CodeSet		52
	ValuationDate <ValtnDt>	[1..1]	±		53

5.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

5.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

5.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

5.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

5.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

5.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

5.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on [page 348](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

5.4.4 CancellationStatus <CxISts>

Presence: [1..1]

Definition: Provides status details of the collateral cancellation message.

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

CancellationStatus <CxISts> contains the following **CollateralCancellationStatus1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralStatusCode <CollStsCd>	[1..1]	CodeSet		54
	AdditionalInformation <AddtlInf>	[0..1]	Text		54
	RejectionDetails <RjctnDtls>	[0..1]			54
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		54
	AdditionalInformation <AddtlInf>	[0..1]	Text		55

Constraints

- **StatusRejectionReasonRule**

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

On Condition

/CollateralStatusCode is equal to value 'Rejected'

Following Must be True

/RejectionDetails Must be present

5.4.4.1 CollateralStatusCode <CollStsCd>

Presence: [1..1]

Definition: Allows to provide a cancellation status using a code or a proprietary status.

Datatype: "Status4Code" on page 423

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

5.4.4.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information on the status of the CollateralManagementCancellationRequest message.

Datatype: "Max35Text" on page 428

5.4.4.3 RejectionDetails <RjctnDtls>

Presence: [0..1]

Definition: Provides rejection reason and optionally additional information.

RejectionDetails <RjctnDtls> contains the following **RejectionStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	RejectedReason <RjctdRsn>	[1..1]	CodeSet		54
	AdditionalInformation <AddtlInf>	[0..1]	Text		55

5.4.4.3.1 RejectedReason <RjctdRsn>

Presence: [1..1]

Definition: Provides the rejection reason using a code.

Datatype: "RejectionReasonV021Code" on page 421

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.

CodeName	Name	Definition
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

5.4.4.3.2 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Allows to provides additional information to the rejection reason code.

Datatype: "Max35Text" on page 428

5.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C4 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 **colr.007.001.05** **CollateralProposalV05**

6.1 **MessageDefinition Functionality**

Scope

The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.

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

Usage

This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. The collateral proposal can include securities, cash and other types of collateral.

Outline

The CollateralProposalV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. TypeAndDetails

Indicates whether this is an initial or counter proposal.

E. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollPrpsl>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		59
	Obligation <Oblgtn>	[1..1]			59
	PartyA <PtyA>	[1..1]	±		59
	ServicingPartyA <SvchgPtyA>	[0..1]	±		60
	PartyB <PtyB>	[1..1]	±		60
	ServicingPartyB <SvchgPtyB>	[0..1]	±		61
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		61
	ExposureType <XpsrTp>	[0..1]	CodeSet		61
	ValuationDate <ValtnDt>	[1..1]	±		63
	Agreement <Agrmt>	[0..1]			63
	AgreementDetails <AgrmtDtls>	[1..1]	Text		63
	AgreementIdentification <AgrmtId>	[0..1]	Text		63
	AgreementDate <AgrmtDt>	[1..1]	Date		63
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	64
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		64
	TypeAndDetails <TpAndDtls>	[1..1]			64
	CollateralProposalType <CollPrpslTp>	[1..1]	CodeSet		64
	CollateralProposal <CollPrpsl>	[1..1]	±		65
	SupplementaryData <SplmtryData>	[0..*]	±	C15	65

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. (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 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.

C8 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.

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 IBAN

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

C12 ISINGuideline

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

C13 ISINPresenceRule

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

C14 OtherIdentificationPresenceRule

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

C15 SupplementaryDataRule

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

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

6.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		59
	ServicingPartyA <SvcgPtyA>	[0..1]	±		60
	PartyB <PtyB>	[1..1]	±		60
	ServicingPartyB <SvcgPtyB>	[0..1]	±		61
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		61
	ExposureType <XpsrTp>	[0..1]	CodeSet		61
	ValuationDate <ValtnDt>	[1..1]	±		63

6.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

6.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

6.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

6.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

6.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		217
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		218

6.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

6.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

6.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		63
	AgreementIdentification <AgrmtId>	[0..1]	Text		63
	AgreementDate <AgrmtDt>	[1..1]	Date		63
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	64
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		64

6.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 427

6.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 427

6.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

6.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

6.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

6.4.4 TypeAndDetails <TpAndDtls>

Presence: [1..1]

Definition: Indicates whether this is an initial or counter proposal.

TypeAndDetails <TpAndDtls> contains the following **Proposal5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalType <CollPrpslTp>	[1..1]	CodeSet		64
	CollateralProposal <CollPrpsl>	[1..1]	±		65

6.4.4.1 CollateralProposalType <CollPrpslTp>

Presence: [1..1]

Definition: Indicates whether this is an initial or counter proposal.

Datatype: "ProposalType1Code" on page 421

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

6.4.4.2 CollateralProposal <CollPrpsl>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin and the segregated independent amount, or the segregated independent amount only.

CollateralProposal <CollPrpsl> contains one of the following elements (see "[CollateralProposal5Choice](#)" on page 313 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]	±		313
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		314

6.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C15 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.008.001.05

CollateralProposalResponseV05

7.1 MessageDefinition Functionality

Scope

The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.

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

Usage

The CollateralProposalResponse message can be sent in response to a previously received CollateralProposal message in order to accept or reject the collateral that has been proposed to cover the margin call.

Outline

The CollateralProposalResponseV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. ProposalResponse

Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

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> <CollPrpslRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		68
	Obligation <Oblgtn>	[1..1]			68
	PartyA <PtyA>	[1..1]	±		68
	ServicingPartyA <SvcgPtyA>	[0..1]	±		69
	PartyB <PtyB>	[1..1]	±		69
	ServicingPartyB <SvcgPtyB>	[0..1]	±		70
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		70
	ExposureType <XpsrTp>	[0..1]	CodeSet		70
	ValuationDate <ValtnDt>	[1..1]	±		72
	ProposalResponse <PrpslRspn>	[1..1]	±		72
	SupplementaryData <SplmtryData>	[0..*]	±	C8	72

7.3 Constraints

C1 AnyBIC

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

C2 CollateralResponsePresenceRule

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once. (CrossElementSimpleRule)

C3 Country

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

C4 IBAN

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

C5 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present. (CrossElementComplexRule)

C6 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present. (CrossElementComplexRule)

C7 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present. (CrossElementComplexRule)

C8 SupplementaryDataRule

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

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

7.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		68
	ServicingPartyA <SvcgPtyA>	[0..1]	±		69
	PartyB <PtyB>	[1..1]	±		69
	ServicingPartyB <SvcgPtyB>	[0..1]	±		70
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		70
	ExposureType <XpsrTp>	[0..1]	CodeSet		70
	ValuationDate <ValtnDt>	[1..1]	±		72

7.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

7.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

7.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

7.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

7.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount3" on page 217 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		217
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		218

7.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

7.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

7.4.3 ProposalResponse <PrpslRspn>

Presence: [1..1]

Definition: Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

ProposalResponse <PrpslRspn> contains one of the following elements (see "[CollateralProposalResponse3Choice](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposal <CollPrpsl>	[1..1]	±		322
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		322

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: C8 "[SupplementaryDataRule](#)"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.009.001.04

MarginCallDisputeNotificationV04

8.1 MessageDefinition Functionality

Scope

The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.

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

Usage

When there is a dispute by the collateral giver to the collateral taker a MarginCallDisputeNotification message is sent with the disputed amount (full or partial) stating the reason why the margin call is being disputed.

Outline

The MarginCallDisputeNotificationV04 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. DisputeNotification

Details of the dispute notification.

D. SupplementaryData

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

8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallDsptNtfctn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		76
	Obligation <Oblgtn>	[1..1]			76
	PartyA <PtyA>	[1..1]	±		76
	ServicingPartyA <SvchgPtyA>	[0..1]	±		77
	PartyB <PtyB>	[1..1]	±		77
	ServicingPartyB <SvchgPtyB>	[0..1]	±		77
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		78
	ExposureType <XpsrTp>	[0..1]	CodeSet		78
	ValuationDate <ValtnDt>	[1..1]	±		80
	DisputeNotification <DsptNtfctn>	[1..1]	±		80
	SupplementaryData <SplmtryData>	[0..*]	±	C5	80

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 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 SupplementaryDataRule

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

8.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

8.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

8.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		76
	ServicingPartyA <SvcgPtyA>	[0..1]	±		77
	PartyB <PtyB>	[1..1]	±		77
	ServicingPartyB <SvcgPtyB>	[0..1]	±		77
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		78
	ExposureType <XpsrTp>	[0..1]	CodeSet		78
	ValuationDate <ValtnDt>	[1..1]	±		80

8.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

8.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

8.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

8.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

8.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

8.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

8.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

8.4.3 DisputeNotification <DsptNtfctn>

Presence: [1..1]

Definition: Details of the dispute notification.

DisputeNotification <DsptNtfctn> contains one of the following elements (see "[DisputeNotification1Choice](#)" on page 284 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DisputeNotificationDetails <DsptNtfctnDtls>	[1..1]	±		284
Or}	SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>	[1..1]	±		285

8.4.4 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C5 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 **colr.010.001.04** **CollateralSubstitutionRequestV04**

9.1 **MessageDefinition Functionality**

Scope

The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

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

Usage

The CollateralSubstitutionRequest message can be sent by either the collateral giver or collateral taker in order to substitute collateral that is already held by the other party.

Outline

The CollateralSubstitutionRequestV04 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. CollateralSubstitutionReturn

Provides details about the collateral that will be returned.

E. CollateralSubstitutionDeliver

Provides details about the collateral that will be delivered.

F. 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> <CollSbstitnReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		85
	Obligation <Oblgtn>	[1..1]			85
	PartyA <PtyA>	[1..1]	±		85
	ServicingPartyA <SvcgPtyA>	[0..1]	±		86
	PartyB <PtyB>	[1..1]	±		86
	ServicingPartyB <SvcgPtyB>	[0..1]	±		87
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		87
	ExposureType <XpsrTp>	[0..1]	CodeSet		87
	ValuationDate <ValtnDt>	[1..1]	±		89
	Agreement <Agrmt>	[0..1]			89
	AgreementDetails <AgrmtDtls>	[1..1]	Text		89
	AgreementIdentification <AgrmtId>	[0..1]	Text		89
	AgreementDate <AgrmtDt>	[1..1]	Date		89
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	90
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		90
	CollateralSubstitutionReturn <CollSbstitnRtr>	[1..1]		C15	90
	CollateralSubstitutionSequence <CollSbstitnSeq>	[1..1]	CodeSet		91
	SubstitutionRequirement <SbstitnRqrmnt>	[1..1]	Amount	C1, C6	91
	CollateralSubstitutionType <CollSbstitnTp>	[1..1]	CodeSet		92
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		92
	SecuritiesCollateral <SctiesColl>	[0..*]	±		92
	CashCollateral <CshColl>	[0..*]	±		93
	OtherCollateral <OthrColl>	[0..*]	±		94
	LinkedReferences <LkdRefs>	[0..1]			94
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		95
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		95
	CollateralSubstitutionDeliver <CollSbstitnDlvr>	[0..1]		C16	95
	CollateralSubstitutionSequence <CollSbstitnSeq>	[1..1]	CodeSet		96

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SubstitutionRequirement <SbsttnRqrmnt>	[1..1]	Amount	C1, C6	97
	CollateralSubstitutionType <CollSbsttnTp>	[1..1]	CodeSet		97
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		97
	SecuritiesCollateral <SctiesColl>	[0..*]	±		97
	CashCollateral <CshColl>	[0..*]			98
	CollateralIdentification <CollId>	[0..1]	Text		99
	CashAccountIdentification <CshAcctId>	[0..1]	±		99
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	99
	DepositType <DpstTp>	[0..1]	CodeSet		99
	MaturityDate <MtrtyDt>	[0..1]	Date		100
	ValueDate <ValDt>	[0..1]	Date		100
	ExchangeRate <XchgRate>	[0..1]	Rate		100
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	100
	Haircut <Hrcut>	[0..1]	Rate		100
	OtherCollateral <OthrColl>	[0..*]	±		101
	LinkedReferences <LkdRefs>	[0..1]			101
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		101
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		102
	SupplementaryData <SplmtryData>	[0..*]	±	C17	102

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. (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 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.

C8 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.

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 IBAN

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

C12 ISINGuideline

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

C13 ISINPresenceRule

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

C14 OtherIdentificationPresenceRule

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

C15 SubstitutionRequestSequenceRule

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present. (CrossElementComplexRule)

C16 SubstitutionRequestSequenceRule

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present. (CrossElementComplexRule)

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.

9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

9.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

9.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		85
	ServicingPartyA <SvcgPtyA>	[0..1]	±		86
	PartyB <PtyB>	[1..1]	±		86
	ServicingPartyB <SvcgPtyB>	[0..1]	±		87
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		87
	ExposureType <XpsrTp>	[0..1]	CodeSet		87
	ValuationDate <ValtnDt>	[1..1]	±		89

9.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

9.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

9.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

9.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

9.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

9.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

9.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

9.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		89
	AgreementIdentification <AgrmtId>	[0..1]	Text		89
	AgreementDate <AgrmtDt>	[1..1]	Date		89
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	90
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		90

9.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 427

9.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 427

9.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

9.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

9.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

9.4.4 CollateralSubstitutionReturn <CollSbstitnRtr>

Presence: [1..1]

Definition: Provides details about the collateral that will be returned.

Impacted by: C15 "SubstitutionRequestSequenceRule"

CollateralSubstitutionReturn <CollSbsttnRtr> contains the following **CollateralSubstitution5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionSequence <CollSbsttnSeq>	[1..1]	CodeSet		91
	SubstitutionRequirement <SbsttnRqrmnt>	[1..1]	Amount	C1, C6	91
	CollateralSubstitutionType <CollSbsttnTp>	[1..1]	CodeSet		92
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		92
	SecuritiesCollateral <SciesColl>	[0..*]	±		92
	CashCollateral <CshColl>	[0..*]	±		93
	OtherCollateral <OthrColl>	[0..*]	±		94
	LinkedReferences <LkdRefs>	[0..1]			94
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		95
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		95

Constraints

- SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/LinkedReferences Must be present

9.4.4.1 CollateralSubstitutionSequence <CollSbsttnSeq>

Presence: [1..1]

Definition: Indicates whether the collateral substitution request is new or updated.

Datatype: "CollateralSubstitutionSequence1Code" on page 409

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

9.4.4.2 SubstitutionRequirement <SbsttnRqrmnt>

Presence: [1..1]

Definition: Cash value of the requested collateral substitution transfer in the base currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.4.3 CollateralSubstitutionType <CollSbstitnTp>

Presence: [1..1]

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Datatype: "CollateralSubstitutionType1Code" on page 409

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

9.4.4.4 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "Max140Text" on page 427

9.4.4.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "[SecuritiesCollateral7](#)" on page 271 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		271
	AssetNumber <AsstNb>	[0..1]	Text		271
	SecurityIdentification <Sctyld>	[1..1]	±		272
	MaturityDate <MtrtyDt>	[0..1]	±		272
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		272
	Quantity <Qty>	[1..1]	±		272
	Price <Pric>	[0..1]	±		273
	MarketValue <MktVal>	[0..1]	Amount		273
	Haircut <Hrcut>	[0..1]	Rate		273
	CollateralValue <CollVal>	[0..1]	Amount		273
	ValueDate <ValDt>	[0..1]	Date		273
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		273
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		274
	SettlementParameters <SttlmParams>	[0..1]	±		274

9.4.4.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following elements (see "[CashCollateral5](#)" on page 245 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		245
	CashAccountIdentification <CshAcctId>	[0..1]	±		245
	AssetNumber <AsstNb>	[0..1]	Text		246
	DepositAmount <DpstAmt>	[0..1]	Amount		246
	DepositType <DpstTp>	[0..1]	CodeSet		246
	MaturityDate <MtrtyDt>	[0..1]	Date		246
	ValueDate <ValDt>	[0..1]	Date		246
	ExchangeRate <XchgRate>	[0..1]	Rate		247
	CollateralValue <CollVal>	[1..1]	Amount		247
	Haircut <Hrcut>	[0..1]	Rate		247

9.4.4.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral7" on page 231 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		232
	AssetNumber <AsstNb>	[0..1]	Text		232
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		232
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		232
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		233
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		233
	IssueDate <IsseDt>	[0..1]	±		233
	ExpiryDate <XpryDt>	[0..1]	±		233
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		234
	Issuer <Issr>	[0..1]	±		234
	ValueDate <ValDt>	[0..1]	Date		234
	ExchangeRate <XchgRate>	[0..1]	Rate		234
	MarketValue <MktVal>	[0..1]	Amount		235
	Haircut <Hrcut>	[0..1]	Rate		235
	CollateralValue <CollVal>	[1..1]	Amount		235
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		235
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		235

9.4.4.8 LinkedReferences <LkdRefs>

Presence: [0..1]

Definition: Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

LinkedReferences <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		95
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		95

9.4.4.8.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Identification of the collateral substitution request.

Datatype: "Max35Text" on page 428

9.4.4.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Identification of the collateral substitution response.

Datatype: "Max35Text" on page 428

9.4.5 CollateralSubstitutionDeliver <CollSbstitnDlvr>

Presence: [0..1]

Definition: Provides details about the collateral that will be delivered.

Impacted by: C16 "SubstitutionRequestSequenceRule"

CollateralSubstitutionDeliver <CollSbstitnDlvr> contains the following **CollateralSubstitution4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionSequence <CollSbstitnSeq>	[1..1]	CodeSet		96
	SubstitutionRequirement <SbstitnRqrmnt>	[1..1]	Amount	C1, C6	97
	CollateralSubstitutionType <CollSbstitnTp>	[1..1]	CodeSet		97
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		97
	SecuritiesCollateral <SciesColl>	[0..*]	±		97
	CashCollateral <CshColl>	[0..*]			98
	CollateralIdentification <CollId>	[0..1]	Text		99
	CashAccountIdentification <CshAcctId>	[0..1]	±		99
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	99
	DepositType <DpstTp>	[0..1]	CodeSet		99
	MaturityDate <MtrtyDt>	[0..1]	Date		100
	ValueDate <ValDt>	[0..1]	Date		100
	ExchangeRate <XchgRate>	[0..1]	Rate		100
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	100
	Haircut <Hrcut>	[0..1]	Rate		100
	OtherCollateral <OthrColl>	[0..*]	±		101
	LinkedReferences <LkdRefs>	[0..1]			101
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		101
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		102

Constraints

- **SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/LinkedReferences Must be present

9.4.5.1 CollateralSubstitutionSequence <CollSbstitnSeq>

Presence: [1..1]

Definition: Indicates whether the collateral substitution request is new or updated.

Datatype: "CollateralSubstitutionSequence1Code" on page 409

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

9.4.5.2 SubstitutionRequirement <SbstitnRqrmnt>

Presence: [1..1]

Definition: Cash value of the requested collateral substitution transfer in the base currency.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.3 CollateralSubstitutionType <CollSbstitnTp>

Presence: [1..1]

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Datatype: "CollateralSubstitutionType1Code" on page 409

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

9.4.5.4 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "Max140Text" on page 427

9.4.5.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral5" on page 226 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		226
	SecurityIdentification <SctyId>	[1..1]	±		227
	MaturityDate <MtrtyDt>	[0..1]	±		227
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		227
	Quantity <Qty>	[1..1]	±		227
	Price <Pric>	[0..1]	±		228
	MarketValue <MktVal>	[0..1]	Amount		228
	Haircut <Hrcut>	[0..1]	Rate		228
	CollateralValue <CollVal>	[0..1]	Amount		228
	ValueDate <ValDt>	[0..1]	Date		228
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		228
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		229
	SettlementParameters <SttlmParams>	[0..1]	±		229

9.4.5.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		99
	CashAccountIdentification <CshAcctId>	[0..1]	±		99
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	99
	DepositType <DpstTp>	[0..1]	CodeSet		99
	MaturityDate <MtrtyDt>	[0..1]	Date		100
	ValueDate <ValDt>	[0..1]	Date		100
	ExchangeRate <XchgRate>	[0..1]	Rate		100
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	100
	Haircut <Hrcut>	[0..1]	Rate		100

9.4.5.6.1 CollateralIdentification <Colld>*Presence:* [0..1]*Definition:* Provides the identification of the proposed collateral.*Datatype:* "Max35Text" on page 428**9.4.5.6.2 CashAccountIdentification <CshAcctId>***Presence:* [0..1]*Definition:* Provides the identification of the clearing member 's cash account.**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		214
Or}	Other <Othr>	[1..1]			214
	Identification <Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

9.4.5.6.3 DepositAmount <DpstAmt>*Presence:* [0..1]*Definition:* Amount of the deposit.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 404**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.6.4 DepositType <DpstTp>*Presence:* [0..1]*Definition:* Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 410

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

9.4.5.6.5 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 424

9.4.5.6.6 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 424

9.4.5.6.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 426

9.4.5.6.8 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

9.4.5.6.9 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: "PercentageRate" on page 426

9.4.5.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		241
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		241
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		242
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		242
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		242
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		243
	Issuer <Issr>	[0..1]	±		243
	ValueDate <ValDt>	[0..1]	Date		243
	ExchangeRate <XchgRate>	[0..1]	Rate		243
	MarketValue <MktVal>	[0..1]	Amount		244
	Haircut <Hrcut>	[0..1]	Rate		244
	CollateralValue <CollVal>	[1..1]	Amount		244
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		244
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244

9.4.5.8 LinkedReferences <LkdRefs>

Presence: [0..1]

Definition: Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

LinkedReferences <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		101
	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[0..1]	Text		102

9.4.5.8.1 CollateralSubstitutionRequestIdentification <CollSbsttnReqId>

Presence: [1..1]

Definition: Identification of the collateral substitution request.

Datatype: "Max35Text" on page 428

9.4.5.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Identification of the collateral substitution response.

Datatype: "Max35Text" on page 428

9.4.6 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 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.011.001.04 CollateralSubstitutionResponseV04

10.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

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

Usage

This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected.

Outline

The CollateralSubstitutionResponseV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionResponse

Provides details about the collateral substitution response.

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> <CollSbstitnRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		105
	Obligation <Oblgtn>	[1..1]			105
	PartyA <PtyA>	[1..1]	±		106
	ServicingPartyA <SvcgPtyA>	[0..1]	±		106
	PartyB <PtyB>	[1..1]	±		107
	ServicingPartyB <SvcgPtyB>	[0..1]	±		107
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		107
	ExposureType <XpsrTp>	[0..1]	CodeSet		108
	ValuationDate <ValtnDt>	[1..1]	±		109
	Agreement <Agrmt>	[0..1]			109
	AgreementDetails <AgrmtDtls>	[1..1]	Text		110
	AgreementIdentification <AgrmtId>	[0..1]	Text		110
	AgreementDate <AgrmtDt>	[1..1]	Date		110
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	110
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		110
	SubstitutionResponse <SbstitnRspn>	[1..1]		C3, C4	110
	ResponseType <RspnTp>	[1..1]	CodeSet		111
	CollateralSubstitutionAcceptanceDetails <CollSbstitnAcptncDtls>	[0..1]			112
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		112
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C6	112
	CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>	[0..1]			112
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		113
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C6	113
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		113
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		114
	SupplementaryData <SplmtryData>	[0..*]	±	C7	114

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 **AnyBIC**

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

C3 **CollateralSubstitutionAcceptancePresenceRule**

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present. (CrossElementComplexRule)

C4 **CollateralSubstitutionRejectionPresenceRule**

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present. (CrossElementComplexRule)

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 **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: [1..1]

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

Datatype: "Max35Text" on page 428

10.4.2 **Obligation <Oblgtn>**

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		106
	ServicingPartyA <SvcgPtyA>	[0..1]	±		106
	PartyB <PtyB>	[1..1]	±		107
	ServicingPartyB <SvcgPtyB>	[0..1]	±		107
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		107
	ExposureType <XpsrTp>	[0..1]	CodeSet		108
	ValuationDate <ValtnDt>	[1..1]	±		109

10.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

10.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

10.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

10.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

10.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

10.4.2.6 ExposureType <XpsrTp>*Presence:* [0..1]*Definition:* Specifies the underlying business area or type of trade causing the collateral movement.*Datatype:* "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

10.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

10.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		110
	AgreementIdentification <AgrmtId>	[0..1]	Text		110
	AgreementDate <AgrmtDt>	[1..1]	Date		110
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	110
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		110

10.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 427

10.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 427

10.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

10.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

10.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

10.4.4 SubstitutionResponse <SbstitnRspn>

Presence: [1..1]

Definition: Provides details about the collateral substitution response.

Impacted by: C3 "CollateralSubstitutionAcceptancePresenceRule", C4 "CollateralSubstitutionRejectionPresenceRule"

SubstitutionResponse <SbstitnRspn> contains the following **SubstitutionResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		111
	CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>	[0..1]			112
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		112
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C6	112
	CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>	[0..1]			112
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		113
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C6	113
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		113
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		114

Constraints

- **CollateralSubstitutionAcceptancePresenceRule**

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present.

On Condition

/ResponseType is equal to value 'Accepted'

Following Must be True

/CollateralSubstitutionAcceptanceDetails Must be present

And /CollateralSubstitutionRejectionDetails Must be absent

- **CollateralSubstitutionRejectionPresenceRule**

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/CollateralSubstitutionRejectionDetails Must be present

And /CollateralSubstitutionAcceptanceDetails Must be absent

10.4.4.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Indicates if the substitution request was accepted or rejected.

Datatype: "Status4Code" on page 423

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.

CodeName	Name	Definition
PACK	Accepted	Instruction has been accepted and is validated for further processing

10.4.4.2 CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>

Presence: [0..1]

Definition: Provides details about the accepted collateral substitution.

CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls> contains the following **CollateralSubstitutionResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>	[1..1]	Text		112
	AcceptedAmount <AccptdAmt>	[0..1]	Amount	C1, C6	112

10.4.4.2.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: "Max35Text" on page 428

10.4.4.2.2 AcceptedAmount <AccptdAmt>

Presence: [0..1]

Definition: Provides the accepted collateral substitution amount.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

10.4.4.3 CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>

Presence: [0..1]

Definition: Provides details about the rejected collateral substitution.

CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls> contains the following **CollateralSubstitutionResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		113
	RejectedAmount <RjctdAmt>	[1..1]	Amount	C1, C6	113
	RejectionReason <RjctnRsn>	[1..1]	CodeSet		113
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		114

10.4.4.3.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: "Max35Text" on page 428

10.4.4.3.2 RejectedAmount <RjctdAmt>

Presence: [1..1]

Definition: Specifies the collateral substitution amount that is rejected.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

10.4.4.3.3 RejectionReason <RjctnRsn>

Presence: [1..1]

Definition: Specifies the reasons why the collateral substitution is rejected.

Datatype: "RejectionReasonV021Code" on page 421

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.

CodeName	Name	Definition
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

10.4.4.3.4 RejectionReasonInformation <RjctnRsnInf>

Presence: [0..1]

Definition: Provides additional information about the collateral substitution request rejection.

Datatype: "Max140Text" on page 427

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: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.012.001.04 CollateralSubstitutionConfirmationV04

11.1 MessageDefinition Functionality

Scope

The CollateralSubstitutionConfirmation message is sent by:

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager.

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.

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

Usage

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released.

Outline

The CollateralSubstitutionConfirmationV04 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionConfirmation

Provides the status about the collateral substitution.

E. 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> <CollSbstitnConf>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		117
	Obligation <Oblgtn>	[1..1]			117
	PartyA <PtyA>	[1..1]	±		117
	ServicingPartyA <SvchgPtyA>	[0..1]	±		118
	PartyB <PtyB>	[1..1]	±		118
	ServicingPartyB <SvchgPtyB>	[0..1]	±		119
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		119
	ExposureType <XpsrTp>	[0..1]	CodeSet		119
	ValuationDate <ValtnDt>	[1..1]	±		121
	Agreement <Agrmt>	[0..1]			121
	AgreementDetails <AgrmtDtls>	[1..1]	Text		121
	AgreementIdentification <AgrmtId>	[0..1]	Text		121
	AgreementDate <AgrmtDt>	[1..1]	Date		121
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	122
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		122
	SubstitutionConfirmation <SbstitnConf>	[1..1]			122
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		122
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		123
	ConfirmationType <ConfTp>	[1..1]	CodeSet		123
	Comment <Cmnt>	[0..1]	Text		123
	SupplementaryData <SplmtryData>	[0..*]	±	C4	123

11.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 SupplementaryDataRule

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

11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

11.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

11.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		117
	ServicingPartyA <SvcgPtyA>	[0..1]	±		118
	PartyB <PtyB>	[1..1]	±		118
	ServicingPartyB <SvcgPtyB>	[0..1]	±		119
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		119
	ExposureType <XpsrTp>	[0..1]	CodeSet		119
	ValuationDate <ValtnDt>	[1..1]	±		121

11.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

11.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

11.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

11.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

11.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

11.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

11.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

11.4.3 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		121
	AgreementIdentification <AgrmtId>	[0..1]	Text		121
	AgreementDate <AgrmtDt>	[1..1]	Date		121
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	122
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		122

11.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 427

11.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 427

11.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

11.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

11.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

11.4.4 SubstitutionConfirmation <SbstitnConf>

Presence: [1..1]

Definition: Provides the status about the collateral substitution.

SubstitutionConfirmation <SbstitnConf> contains the following **CollateralConfirmation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralSubstitutionRequestIdentification <CollSbstitnReqId>	[1..1]	Text		122
	CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>	[0..1]	Text		123
	ConfirmationType <ConfTp>	[1..1]	CodeSet		123
	Comment <Cmnt>	[0..1]	Text		123

11.4.4.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

Presence: [1..1]

Definition: Reference to the collateral substitution request identification.

Datatype: ["Max35Text" on page 428](#)

11.4.4.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

Presence: [0..1]

Definition: Reference to the collateral substitution response identification.

Datatype: ["Max35Text" on page 428](#)

11.4.4.3 ConfirmationType <ConfTp>

Presence: [1..1]

Definition: Provides details about the status of the collateral substitution, either released or returned.

Datatype: ["CollateralSubstitutionConfirmation1Code" on page 409](#)

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

11.4.4.4 Comment <Cmnt>

Presence: [0..1]

Definition: Allows to provides additional comments on the collateral substitution status.

Datatype: ["Max140Text" on page 427](#)

11.4.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: [C4 "SupplementaryDataRule"](#)

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1" on page 368](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

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 colr.013.001.04 InterestPaymentRequestV04

12.1 MessageDefinition Functionality

Scope

The InterestPaymentRequest message is sent by either;

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to send these messages on a bi-lateral basis for matching.

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

Usage

The InterestPaymentRequest message is used to advise the interest amount calculated for a specific period or request payment for an interest amount for a specific period.

Outline

The InterestPaymentRequestV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. NetAmountDetails

Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

G. SupplementaryData

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

12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtReq>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		128
	Obligation <Oblgtn>	[1..1]			128
	PartyA <PtyA>	[1..1]	±		129
	ServicingPartyA <SvchgPtyA>	[0..1]	±		129
	PartyB <PtyB>	[1..1]	±		130
	ServicingPartyB <SvchgPtyB>	[0..1]	±		130
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		130
	ExposureType <XpsrTp>	[0..1]	CodeSet		131
	ValuationDate <ValtnDt>	[1..1]	±		132
	Agreement <Agrmt>	[1..1]			132
	AgreementDetails <AgrmtDtls>	[1..1]	Text		133
	AgreementIdentification <AgrmtId>	[0..1]	Text		133
	AgreementDate <AgrmtDt>	[1..1]	Date		133
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	133
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		133
	InterestDueToA <IntrstDueToA>	[0..1]		C5	133
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		134
	InterestPeriod <IntrstPrd>	[1..1]	±		135
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	135
	ValueDate <ValDt>	[1..1]	Date		135
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		135
	InterestRate <IntrstRate>	[0..1]	±		136
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		136
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		139
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		139
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		140
	CollateralPurpose <CollPurp>	[1..1]	±		140
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		140
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		141

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		141
	AdditionalInformation <AddtlInf>	[0..1]	Text		141
	ReferenceDetails <RefDtls>	[0..1]			141
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		141
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		142
	InterestDueToB <IntrstDueToB>	[0..1]		C5	142
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		143
	InterestPeriod <IntrstPrd>	[1..1]	±		143
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	143
	ValueDate <ValDt>	[1..1]	Date		144
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		144
	InterestRate <IntrstRate>	[0..1]	±		144
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		144
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		147
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		148
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		148
	CollateralPurpose <CollPurp>	[1..1]	±		148
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		149
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		149
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		149
	AdditionalInformation <AddtlInf>	[0..1]	Text		149
	ReferenceDetails <RefDtls>	[0..1]			149
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		150
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		150
	NetAmountDetails <NetAmtDtls>	[0..1]			150
	InterestDueToA <IntrstDueToA>	[0..1]	Amount	C1, C4	150
	InterestDueToB <IntrstDueToB>	[0..1]	Amount	C1, C4	151
	ValueDate <ValDt>	[1..1]	Date		151
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		151
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		152
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		152

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	SupplementaryData <SplmtryData>	[0..*]	±	C6	152

12.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 InterestRequestSequenceRule

If InterestRequestSequence equals updated, then ReferenceDetails must be present. (CrossElementComplexRule)

C6 SupplementaryDataRule

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

12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

12.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

12.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		129
	ServicingPartyA <SvcgPtyA>	[0..1]	±		129
	PartyB <PtyB>	[1..1]	±		130
	ServicingPartyB <SvcgPtyB>	[0..1]	±		130
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		130
	ExposureType <XpsrTp>	[0..1]	CodeSet		131
	ValuationDate <ValtnDt>	[1..1]	±		132

12.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

12.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

12.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

12.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

12.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "[CollateralAccount2](#)" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

12.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.

CodeName	Name	Definition
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

12.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

12.4.3 Agreement <Agrmt>

Presence: [1..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		133
	AgreementIdentification <AgrmtId>	[0..1]	Text		133
	AgreementDate <AgrmtDt>	[1..1]	Date		133
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	133
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		133

12.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 427

12.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 427

12.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

12.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

12.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

12.4.4 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Provides details on the interest amount due to party A.

Impacted by: C5 "InterestRequestSequenceRule"

InterestDueToA <IntrstDueToA> contains the following **InterestAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		134
	InterestPeriod <IntrstPrd>	[1..1]	±		135
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	135
	ValueDate <ValDt>	[1..1]	Date		135
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		135
	InterestRate <IntrstRate>	[0..1]	±		136
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		136
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		139
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		139
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		140
	CollateralPurpose <CollPurp>	[1..1]	±		140
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		140
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		141
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		141
	AdditionalInformation <AddtlInf>	[0..1]	Text		141
	ReferenceDetails <RefDtls>	[0..1]			141
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		141
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		142

Constraints

- **InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

12.4.4.1 InterestRequestSequence <IntrstReqSeq>

Presence: [1..1]

Definition: Indicates whether the interest request is new or updated.

Datatype: "InterestRequestSequence1Code" on page 420

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

12.4.4.2 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		348
	ToDate <ToDt>	[1..1]	Date		348

12.4.4.3 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: ["ActiveCurrencyAndAmount"](#) on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

12.4.4.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: ["ISODate"](#) on page 424

12.4.4.5 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 419

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.4.6 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate1Choice" on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		381
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			381
	Index <Indx>	[1..1]	Text		381
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		381

12.4.4.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 416

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month

CodeName	Name	Definition
		shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the

CodeName	Name	Definition
		coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be

CodeName	Name	Definition
		equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

12.4.4.8 AppliedWithholdingTax <ApIdWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 425):

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

12.4.4.9 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: ["CalculationMethod1Code"](#) on page 407

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

12.4.4.10 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "Frequency1Code" on page 415

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

12.4.4.11 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "CollateralPurpose1Choice" on page 365 for details)

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

12.4.4.12 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

12.4.4.13 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

12.4.4.14 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 427

12.4.4.15 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 427

12.4.4.16 ReferenceDetails <RefDtls>

Presence: [0..1]

Definition: Additional references linked to the updated interest payment request.

ReferenceDetails <RefDtls> contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		141
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		142

12.4.4.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: "Max35Text" on page 428

12.4.4.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: "Max35Text" on page 428

12.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

Impacted by: C5 "InterestRequestSequenceRule"

InterestDueToB <IntrstDueToB> contains the following InterestAmount1 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		143
	InterestPeriod <IntrstPrd>	[1..1]	±		143
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	143
	ValueDate <ValDt>	[1..1]	Date		144
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		144
	InterestRate <IntrstRate>	[0..1]	±		144
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		144
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		147
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		148
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		148
	CollateralPurpose <CollPurp>	[1..1]	±		148
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		149
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		149
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		149
	AdditionalInformation <AddtlInf>	[0..1]	Text		149
	ReferenceDetails <RefDtls>	[0..1]			149
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		150
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		150

Constraints

- **InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

12.4.5.1 InterestRequestSequence <IntrstReqSeq>

Presence: [1..1]

Definition: Indicates whether the interest request is new or updated.

Datatype: "InterestRequestSequence1Code" on page 420

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

12.4.5.2 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see "DatePeriodDetails" on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		348
	ToDate <ToDt>	[1..1]	Date		348

12.4.5.3 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

12.4.5.4 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: "ISODate" on page 424

12.4.5.5 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 419

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.5.6 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate1Choice" on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		381
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			381
	Index <Indx>	[1..1]	Text		381
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		381

12.4.5.7 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 416

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on

CodeName	Name	Definition
		<p>the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28</p> <p>Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.</p>
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately

CodeName	Name	Definition
		on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is</p> <p>assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.</p>
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap

CodeName	Name	Definition
		year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

12.4.5.8 AppliedWithholdingTax <ApIdWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

12.4.5.9 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: "CalculationMethod1Code" on page 407

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

12.4.5.10 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "Frequency1Code" on page 415

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

12.4.5.11 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "CollateralPurpose1Choice" on page 365 for details)

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

12.4.5.12 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "CollateralBalance1" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

12.4.5.13 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "CollateralBalance1" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

12.4.5.14 StandardSettlementInstructions <StdSttlInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "Max140Text" on page 427

12.4.5.15 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "Max210Text" on page 427

12.4.5.16 ReferenceDetails <RefDtls>

Presence: [0..1]

Definition: Additional references linked to the updated interest payment request.

ReferenceDetails <RefDtls> contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		150
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		150

12.4.5.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

Presence: [1..1]

Definition: Provides the reference to the interest payment request.

Datatype: "Max35Text" on page 428

12.4.5.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: "Max35Text" on page 428

12.4.6 NetAmountDetails <NetAmtDtls>

Presence: [0..1]

Definition: Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

NetAmountDetails <NetAmtDtls> contains the following **InterestResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestDueToA <IntrstDueToA>	[0..1]	Amount	C1, C4	150
	InterestDueToB <IntrstDueToB>	[0..1]	Amount	C1, C4	151
	ValueDate <ValDt>	[1..1]	Date		151
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		151
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		152
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		152

12.4.6.1 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

12.4.6.2 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

12.4.6.3 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

Datatype: "ISODate" on page 424

12.4.6.4 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 419

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.

CodeName	Name	Definition
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

12.4.6.5 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see ["CollateralBalance1"](#) on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

12.4.6.6 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see ["CollateralBalance1"](#) on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

12.4.7 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C6 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see ["SupplementaryData1"](#) on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

Constraints

- **SupplementaryDataRule**

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

13 colr.014.001.04 InterestPaymentResponseV04

13.1 MessageDefinition Functionality

Scope

The InterestPaymentResponse message is sent by either;

- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or
- the collateral giver or its collateral manager to the collateral taker or its collateral manager

This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.

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

Usage

The InterestPaymentResponse message is sent in response to the InterestPaymentRequest in order to accept or reject the amount of interest requested or advised. A rejection reason and information can be provide if the InterestPaymentRequest is being rejected.

Outline

The InterestPaymentResponseV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. InterestResponse

Provides details on the response to the interest payment request.

G. SupplementaryData

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

13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtRspn>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		157
	Obligation <Oblgtn>	[1..1]			157
	PartyA <PtyA>	[1..1]	±		157
	ServicingPartyA <SvchgPtyA>	[0..1]	±		158
	PartyB <PtyB>	[1..1]	±		158
	ServicingPartyB <SvchgPtyB>	[0..1]	±		159
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		159
	ExposureType <XpsrTp>	[0..1]	CodeSet		159
	ValuationDate <ValtnDt>	[1..1]	±		161
	Agreement <Agrmt>	[1..1]			161
	AgreementDetails <AgrmtDtls>	[1..1]	Text		161
	AgreementIdentification <AgrmtId>	[0..1]	Text		161
	AgreementDate <AgrmtDt>	[1..1]	Date		161
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	162
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		162
	InterestDueToA <IntrstDueToA>	[0..1]			162
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	163
	ValueDate <ValDt>	[1..1]	±		163
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		164
	InterestPeriod <IntrstPrd>	[1..1]	±		164
	InterestRate <IntrstRate>	[0..1]	±		164
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		165
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		168
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		168
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		168
	CollateralPurpose <CollPurp>	[1..1]	±		169
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		169
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		169
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		170

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	AdditionalInformation <AddtlInf>	[0..1]	Text		170
	InterestDueToB <IntrstDueToB>	[0..1]			170
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	171
	ValueDate <ValDt>	[1..1]	±		171
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		171
	InterestPeriod <IntrstPrd>	[1..1]	±		171
	InterestRate <IntrstRate>	[0..1]	±		172
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		172
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		175
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		175
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		176
	CollateralPurpose <CollPurp>	[1..1]	±		176
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		176
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		177
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		177
	AdditionalInformation <AddtlInf>	[0..1]	Text		177
	InterestResponse <IntrstRspn>	[1..1]			177
	ResponseType <RspnTp>	[1..1]	CodeSet		178
	RejectionReason <RjctnRsn>	[0..1]	±		178
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		178
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		178
	SupplementaryData <SplmtryData>	[0..*]	±	C5	178

13.3 Constraints

C1 ActiveCurrency

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

C2 AnyBIC

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

C3 Country

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

C4 CurrencyAmount

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

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

C5 SupplementaryDataRule

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

13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

13.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

13.4.2 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		157
	ServicingPartyA <SvcgPtyA>	[0..1]	±		158
	PartyB <PtyB>	[1..1]	±		158
	ServicingPartyB <SvcgPtyB>	[0..1]	±		159
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		159
	ExposureType <XpsrTp>	[0..1]	CodeSet		159
	ValuationDate <ValtnDt>	[1..1]	±		161

13.4.2.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

13.4.2.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

13.4.2.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

13.4.2.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

13.4.2.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

13.4.2.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.

CodeName	Name	Definition
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.

CodeName	Name	Definition
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

13.4.2.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

13.4.3 Agreement <Agrmt>

Presence: [1..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		161
	AgreementIdentification <AgrmtId>	[0..1]	Text		161
	AgreementDate <AgrmtDt>	[1..1]	Date		161
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	162
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		162

13.4.3.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "[Max140Text](#)" on page 427

13.4.3.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "[Max140Text](#)" on page 427

13.4.3.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

13.4.3.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

13.4.3.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

13.4.4 InterestDueToA <IntrstDueToA>

Presence: [0..1]

Definition: Provides details on the interest amount due to party A.

InterestDueToA <IntrstDueToA> contains the following **InterestAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	163
	ValueDate <ValDt>	[1..1]	±		163
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		164
	InterestPeriod <IntrstPrd>	[1..1]	±		164
	InterestRate <IntrstRate>	[0..1]	±		164
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		165
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		168
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		168
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		168
	CollateralPurpose <CollPurp>	[1..1]	±		169
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		169
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		169
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		170
	AdditionalInformation <AddtlInf>	[0..1]	Text		170

13.4.4.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

13.4.4.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

ValueDate <ValDt> contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

13.4.4.3 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: ["InterestMethod1Code"](#) on page 419

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

13.4.4.4 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		348
	ToDate <ToDt>	[1..1]	Date		348

13.4.4.5 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see "InterestRate1Choice" on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		381
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			381
	Index <Indx>	[1..1]	Text		381
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		381

13.4.4.6 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 416

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is

CodeName	Name	Definition
		computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls

CodeName	Name	Definition
		in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap</p> <p>year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.</p>
A012	IC30E2360orEurobondbasismodel2	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.</p>
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on

CodeName	Name	Definition
		the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

13.4.4.7 AppliedWithholdingTax <ApldWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 425):

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

13.4.4.8 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: ["CalculationMethod1Code"](#) on page 407

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

13.4.4.9 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: ["Frequency1Code"](#) on page 415

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

13.4.4.10 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "[CollateralPurpose1Choice](#)" on page 365 for details)

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

13.4.4.11 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

13.4.4.12 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

13.4.4.13 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 427

13.4.4.14 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 427

13.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

InterestDueToB <IntrstDueToB> contains the following **InterestAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C4	171
	ValueDate <ValDt>	[1..1]	±		171
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		171
	InterestPeriod <IntrstPrd>	[1..1]	±		171
	InterestRate <IntrstRate>	[0..1]	±		172
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		172
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		175
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		175
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		176
	CollateralPurpose <CollPurp>	[1..1]	±		176
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		176
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		177
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		177
	AdditionalInformation <AddtlInf>	[0..1]	Text		177

13.4.5.1 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Amount of money representing an interest payment.

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

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 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.

13.4.5.2 ValueDate <ValDt>

Presence: [1..1]

Definition: Agreed date for the interest payment.

ValueDate <ValDt> contains one of the following elements (see "DateAndDateTimeChoice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

13.4.5.3 InterestMethod <IntrstMtd>

Presence: [1..1]

Definition: Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

Datatype: "InterestMethod1Code" on page 419

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

13.4.5.4 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Period for which the calculation has been performed.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		348
	ToDate <ToDt>	[1..1]	Date		348

13.4.5.5 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

InterestRate <IntrstRate> contains one of the following elements (see ["InterestRate1Choice"](#) on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		381
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			381
	Index <Indx>	[1..1]	Text		381
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		381

13.4.5.6 DayCountBasis <DayCntBsis>

Presence: [0..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: ["InterestComputationMethod2Code"](#) on page 416

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th

CodeName	Name	Definition
		calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.

CodeName	Name	Definition
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to

CodeName	Name	Definition
		a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

13.4.5.7 AppliedWithholdingTax <ApldWhldgTax>

Presence: [0..1]

Definition: Amount or percentage of a cash distribution that will be withheld by a tax authority.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

13.4.5.8 CalculationMethod <ClctnMtd>

Presence: [0..1]

Definition: Specifies whether the interest is simple or compounded.

Datatype: "CalculationMethod1Code" on page 407

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods

CodeName	Name	Definition
		is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

13.4.5.9 CalculationFrequency <ClctnFrqcy>

Presence: [0..1]

Definition: Specifies the periodicity of the calculation of the interest.

Datatype: "Frequency1Code" on page 415

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

13.4.5.10 CollateralPurpose <CollPurp>

Presence: [1..1]

Definition: Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

CollateralPurpose <CollPurp> contains one of the following elements (see "CollateralPurpose1Choice" on page 365 for details)

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

13.4.5.11 OpeningCollateralBalance <OpngCollBal>

Presence: [0..1]

Definition: Provides details about the opening collateral balance.

OpeningCollateralBalance <OpngCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

13.4.5.12 ClosingCollateralBalance <ClsgCollBal>

Presence: [1..1]

Definition: Provides details about the closing collateral balance.

ClosingCollateralBalance <ClsgCollBal> contains the following elements (see "[CollateralBalance1](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

13.4.5.13 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Identifies the standard settlement instructions.

Datatype: "[Max140Text](#)" on page 427

13.4.5.14 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Additionnal information related to interest request.

Datatype: "[Max210Text](#)" on page 427

13.4.6 InterestResponse <IntrstRspn>

Presence: [1..1]

Definition: Provides details on the response to the interest payment request.

InterestResponse <IntrstRspn> contains the following **InterestResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		178
	RejectionReason <RjctnRsn>	[0..1]	±		178
	RejectionReasonInformation <RjctnRsnInf>	[0..1]	Text		178
	InterestPaymentRequestIdentification <IntrstPmtReqlId>	[1..1]	Text		178

13.4.6.1 ResponseType <RspnTp>*Presence:* [1..1]*Definition:* Provides the type of the response, either accepted or rejected.*Datatype:* "Status4Code" on page 423

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

13.4.6.2 RejectionReason <RjctnRsn>*Presence:* [0..1]*Definition:* Provides a reason for rejection identified using a code or a proprietary format.

RejectionReason <RjctnRsn> contains one of the following elements (see "RejectionReason21FormatChoice" on page 402 for details)

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

13.4.6.3 RejectionReasonInformation <RjctnRsnInf>*Presence:* [0..1]*Definition:* Provides additional information on the rejection reason.*Datatype:* "Max140Text" on page 427**13.4.6.4 InterestPaymentRequestIdentification <IntrstPmtReqId>***Presence:* [1..1]*Definition:* Provides the reference to the interest payment request.*Datatype:* "Max35Text" on page 428**13.4.7 SupplementaryData <SplmtryData>***Presence:* [0..*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* C5 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

Constraints

- **SupplementaryDataRule**

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

14 colr.015.001.04 InterestPaymentStatementV04

14.1 MessageDefinition Functionality

Scope

The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.

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

Usage

The InterestPaymentStatement message is used for reporting the interest per period on collateral held.

Outline

The InterestPaymentStatementV04 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Agreement

Agreement details for the over the counter market.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. StatementParameters

Provides general information on the report such as the statement identification.

E. 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.

F. InterestStatement

Provides details on the interest statement.

G. SupplementaryData

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

14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtStmnt>	[1..1]			
	TransactionIdentification <TxId>	[1..1]	Text		183
	Agreement <Agrmt>	[0..1]			183
	AgreementDetails <AgrmtDtls>	[1..1]	Text		183
	AgreementIdentification <AgrmtId>	[0..1]	Text		183
	AgreementDate <AgrmtDt>	[1..1]	Date		183
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	184
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		184
	Obligation <Oblgtn>	[1..1]			184
	PartyA <PtyA>	[1..1]	±		185
	ServicingPartyA <SvcgPtyA>	[0..1]	±		185
	PartyB <PtyB>	[1..1]	±		185
	ServicingPartyB <SvcgPtyB>	[0..1]	±		186
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		186
	ExposureType <XpsrTp>	[0..1]	CodeSet		186
	ValuationDate <ValtnDt>	[1..1]	±		188
	StatementParameters <StmntParams>	[1..1]			188
	StatementIdentification <StmntId>	[1..1]	Text		188
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		189
	Frequency <Frqcy>	[1..1]	CodeSet		189
	StatementDateTime <StmntDtTm>	[1..1]	±		189
	Pagination <Pgntn>	[0..1]	±		189
	InterestStatement <IntrstStmnt>	[1..1]			190
	InterestPeriod <IntrstPrd>	[1..1]	±		190
	TotalInterestAmountDueToA <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C5	191
	TotalInterestAmountDueToB <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C5	191
	ValueDate <ValDt>	[1..1]	Date		192
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[0..1]	Text		192
	InterestCalculation <IntrstClctn>	[0..*]			192
	CalculationDate <ClctnDt>	[1..1]	Date		192

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		192
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		193
	PrincipalAmount <PrncplAmt>	[0..1]	±		193
	MovementAmount <MvmntAmt>	[0..1]	±		193
	NumberOfDays <NbOfDays>	[0..1]	Quantity		194
	EffectiveRate <FctvRate>	[1..1]	Rate		194
	InterestRate <IntrstRate>	[0..1]	Rate		194
	Spread <Sprd>	[0..1]	Rate		194
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		194
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C5	194
	SupplementaryData <SplmtryData>	[0..*]	±	C7	195

14.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

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

C6 CurrencyAmount

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

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

C7 SupplementaryDataRule

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

14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

14.4.1 TransactionIdentification <TxId>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

14.4.2 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		183
	AgreementIdentification <AgrmtId>	[0..1]	Text		183
	AgreementDate <AgrmtDt>	[1..1]	Date		183
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	184
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		184

14.4.2.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 427

14.4.2.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 427

14.4.2.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: ["ISODate" on page 424](#)

14.4.2.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

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

Datatype: ["ActiveCurrencyCode" on page 406](#)

Constraints

- **ActiveCurrency**

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

14.4.2.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see ["AgreementFramework1Choice" on page 367](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

14.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		185
	ServicingPartyA <SvcgPtyA>	[0..1]	±		185
	PartyB <PtyB>	[1..1]	±		185
	ServicingPartyB <SvcgPtyB>	[0..1]	±		186
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		186
	ExposureType <XpsrTp>	[0..1]	CodeSet		186
	ValuationDate <ValtnDt>	[1..1]	±		188

14.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

14.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

14.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

14.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

14.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

14.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.

CodeName	Name	Definition
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

14.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see ["DateAndDateTimeChoice"](#) on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

14.4.4 StatementParameters <StmntParams>

Presence: [1..1]

Definition: Provides general information on the report such as the statement identification.

StatementParameters <StmntParams> contains the following **Statement32** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmntId>	[1..1]	Text		188
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		189
	Frequency <Frqcy>	[1..1]	CodeSet		189
	StatementDateTime <StmntDtTm>	[1..1]	±		189

14.4.4.1 StatementIdentification <StmntId>

Presence: [1..1]

Definition: Reference common to all pages of a statement.

Datatype: ["Max35Text"](#) on page 428

14.4.4.2 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 425):

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

14.4.4.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the statement.

Datatype: "Frequency1Code" on page 415

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

14.4.4.4 StatementDateTime <StmtdtTm>

Presence: [1..1]

Definition: Date and time of the statement.

StatementDateTime <StmtdtTm> contains one of the following elements (see "DateAndDateTimeChoice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

14.4.5 Pagination <Pgntn>

Presence: [0..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 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		364
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		364

14.4.6 InterestStatement <IntrstStmt>

Presence: [1..1]

Definition: Provides details on the interest statement.

InterestStatement <IntrstStmt> contains the following **InterestStatement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestPeriod <IntrstPrd>	[1..1]	±		190
	TotalInterestAmountDueToA <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C5	191
	TotalInterestAmountDueToB <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C5	191
	ValueDate <ValDt>	[1..1]	Date		192
	InterestPaymentRequestIdentification <IntrstPmtReql>	[0..1]	Text		192
	InterestCalculation <IntrstClctn>	[0..*]			192
	CalculationDate <ClctnDt>	[1..1]	Date		192
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		192
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		193
	PrincipalAmount <PrncplAmt>	[0..1]	±		193
	MovementAmount <MvmntAmt>	[0..1]	±		193
	NumberOfDays <NbOfDays>	[0..1]	Quantity		194
	EffectiveRate <FctvRate>	[1..1]	Rate		194
	InterestRate <IntrstRate>	[0..1]	Rate		194
	Spread <Sprd>	[0..1]	Rate		194
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		194
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C5	194

14.4.6.1 InterestPeriod <IntrstPrd>

Presence: [1..1]

Definition: Provides the period during which the interest rate has been applied.

InterestPeriod <IntrstPrd> contains the following elements (see ["DatePeriodDetails"](#) on page 347 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		348
	ToDate <ToDt>	[1..1]	Date		348

14.4.6.2 TotalInterestAmountDueToA <TtlIntrstAmtDueToA>

Presence: [0..1]

Definition: Provides the total amount of interest that is due to partyA.

Impacted by: [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.6.3 TotalInterestAmountDueToB <TtlIntrstAmtDueToB>

Presence: [0..1]

Definition: Provides the total amount of interest that is due to partyB.

Impacted by: [C1 "ActiveCurrency"](#), [C5 "CurrencyAmount"](#)

Datatype: ["ActiveCurrencyAndAmount"](#) on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.6.4 ValueDate <ValDt>*Presence:* [1..1]*Definition:* Indicates the value date of the interest statement.*Datatype:* "ISODate" on page 424**14.4.6.5 InterestPaymentRequestIdentification <IntrstPmtReqId>***Presence:* [0..1]*Definition:* Provides the reference to the interest payment request.*Datatype:* "Max35Text" on page 428**14.4.6.6 InterestCalculation <IntrstClctn>***Presence:* [0..*]*Definition:* Provides the details of the interest calculation.**InterestCalculation <IntrstClctn>** contains the following **InterestCalculation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CalculationDate <ClctnDt>	[1..1]	Date		192
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		192
	EffectivePrincipalAmount <FctvPrncplAmt>	[1..1]	±		193
	PrincipalAmount <PrncplAmt>	[0..1]	±		193
	MovementAmount <MvmntAmt>	[0..1]	±		193
	NumberOfDays <NbOfDays>	[0..1]	Quantity		194
	EffectiveRate <FctvRate>	[1..1]	Rate		194
	InterestRate <IntrstRate>	[0..1]	Rate		194
	Spread <Sprd>	[0..1]	Rate		194
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	±		194
	AggregatedInterestAmount <AggtdIntrstAmt>	[0..1]	Amount	C1, C5	194

14.4.6.6.1 CalculationDate <ClctnDt>*Presence:* [1..1]*Definition:* Indicates the calculation date of the interest amount.*Datatype:* "ISODate" on page 424**14.4.6.6.2 CollateralAccountIdentification <CollAcctId>***Presence:* [0..1]*Definition:* Provides the identification of the collateral account.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

14.4.6.6.3 EffectivePrincipalAmount <FctvPrncplAmt>

Presence: [1..1]

Definition: Provides the collateral amount used to calculate the interest amount and includes debit/short or credit/long positions.

EffectivePrincipalAmount <FctvPrncplAmt> contains the following elements (see "AmountAndDirection20" on page 223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		223

14.4.6.6.4 PrincipalAmount <PrncplAmt>

Presence: [0..1]

Definition: Provides the collateral amount posted before taking into account the collateral movement amount.

PrincipalAmount <PrncplAmt> contains the following elements (see "AmountAndDirection20" on page 223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		223

14.4.6.6.5 MovementAmount <MvmntAmt>

Presence: [0..1]

Definition: Provides the additional amount of collateral posted between two calculation dates.

MovementAmount <MvmntAmt> contains the following elements (see "AmountAndDirection20" on page 223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		223

14.4.6.6.6 NumberOfDays <NbOfDays>

Presence: [0..1]

Definition: Indicates the number of days for the calculation of the interest.

Datatype: "Number" on page 426

14.4.6.6.7 EffectiveRate <FctvRate>

Presence: [1..1]

Definition: Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: "PercentageRate" on page 426

14.4.6.6.8 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

Datatype: "PercentageRate" on page 426

14.4.6.6.9 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the differences in interest rates.

Datatype: "PercentageRate" on page 426

14.4.6.6.10 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [1..1]

Definition: Specifies the amount of money representing an interest payment.

AccruedInterestAmount <AcrdIntrstAmt> contains the following elements (see "AmountAndDirection20" on page 223 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		223

14.4.6.6.11 AggregatedInterestAmount <AggtdIntrstAmt>

Presence: [0..1]

Definition: Specifies the total amount of money representing an interest payment.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

14.4.7 **SupplementaryData <SplmtryData>**

Presence: [0..*]

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

Impacted by: C7 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on [page 368](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

Constraints

- **SupplementaryDataRule**

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

15 **colr.016.001.03**

CollateralAndExposureReportV03

15.1 **MessageDefinition Functionality**

Scope

The CollateralAndExposureReport message is sent:

- either by the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager, or
- or by the collateral taker, or its collateral manager to the collateral giver, or its collateral manager

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

Usage

The CollateralAndExposureReport is used to provide the details of the valuation of the collateral, that is, the valuation of securities collateral, cash collateral or other type of collateral, posted at a specific calculation date.

Outline

The CollateralAndExposureReportV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. ReportParameters

Provides information about the report such as the report identification, the report date and time or the report frequency.

B. Pagination

Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. Agreement

Agreement details for the over the counter market.

E. CollateralReport

Provides details on the collateral report.

F. SupplementaryData

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

15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollAndXpsrRpt>	[1..1]			
	ReportParameters <RptParams>	[1..1]			199
	ReportIdentification <RptId>	[1..1]	Text		199
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		199
	Frequency <Frqcy>	[1..1]	CodeSet		200
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C1	200
	CalculationDate <ClctnDt>	[0..1]	DateTime		200
	Pagination <Pgntn>	[0..1]	±		200
	Obligation <Oblgtn>	[1..1]			201
	PartyA <PtyA>	[1..1]	±		201
	ServicingPartyA <SvchgPtyA>	[0..1]	±		201
	PartyB <PtyB>	[1..1]	±		202
	ServicingPartyB <SvchgPtyB>	[0..1]	±		202
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		203
	ExposureType <XpsrTp>	[0..1]	CodeSet		203
	ValuationDate <ValtnDt>	[1..1]	±		204
	Agreement <Agrmt>	[0..1]			204
	AgreementDetails <AgrmtDtls>	[1..1]	Text		205
	AgreementIdentification <AgrmtId>	[0..1]	Text		205
	AgreementDate <AgrmtDt>	[1..1]	Date		205
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	205
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		205
	CollateralReport <CollRpt>	[1..*]			206
	AccountIdentification <AcctId>	[1..1]	±		206
	ReportSummary <RptSummry>	[1..1]			207
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	207
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	208
	ExposureType <XpsrTp>	[1..1]	CodeSet		208
	TotalValueOfCollateral <TtValOfColl>	[1..1]	Amount	C1, C5	209
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	210

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		210
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		210
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		210
	SummaryDetails <SummryDtls>	[0..1]	±		211
	CollateralValuation <CollValtn>	[0..*]	±		211
	SupplementaryData <SplmtryData>	[0..*]	±	C11	212

15.3 Constraints

C1 ActiveCurrency

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

C2 ActiveOrHistoricCurrency

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

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

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

C6 DescriptionPresenceRule

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

C7 DescriptionUsageRule

Description must be used alone as the last resort.

C8 ISINGuideline

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

C9 ISINPresenceRule

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

C10 OtherIdentificationPresenceRule

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

C11 SupplementaryDataRule

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

15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

15.4.1 ReportParameters <RptParams>

Presence: [1..1]

Definition: Provides information about the report such as the report identification, the report date and time or the report frequency.

ReportParameters <RptParams> contains the following **ReportParameters5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		199
	ReportDateAndTime <RptDtAndTm>	[1..1]	±		199
	Frequency <Frqcy>	[1..1]	CodeSet		200
	ReportCurrency <RptCcy>	[1..1]	CodeSet	C1	200
	CalculationDate <ClctnDt>	[0..1]	DateTime		200

15.4.1.1 ReportIdentification <RptId>

Presence: [1..1]

Definition: Unique identification of the report.

Datatype: "Max35Text" on page 428

15.4.1.2 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 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

15.4.1.3 Frequency <Frqcy>

Presence: [1..1]

Definition: Frequency of the report.

Datatype: "EventFrequency6Code" on page 412

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.

15.4.1.4 ReportCurrency <RptCcy>

Presence: [1..1]

Definition: Indicates the currency used for the calculation of the guarantee fund.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

15.4.1.5 CalculationDate <ClctnDt>

Presence: [0..1]

Definition: Indicates the date of calculation of the deficit (if any).

Datatype: "ISODateTime" on page 424

15.4.2 Pagination <Pgntn>

Presence: [0..1]

Definition: Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

Pagination <Pgntn> contains the following elements (see "Pagination" on page 364 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		364
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		364

15.4.3 Obligation <Oblgtn>

Presence: [1..1]

Definition: Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

Obligation <Oblgtn> contains the following **Obligation4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyA <PtyA>	[1..1]	±		201
	ServicingPartyA <SvcgPtyA>	[0..1]	±		201
	PartyB <PtyB>	[1..1]	±		202
	ServicingPartyB <SvcgPtyB>	[0..1]	±		202
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		203
	ExposureType <XpsrTp>	[0..1]	CodeSet		203
	ValuationDate <ValtnDt>	[1..1]	±		204

15.4.3.1 PartyA <PtyA>

Presence: [1..1]

Definition: Defines one of the entities associated with the collateral agreement.

PartyA <PtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

15.4.3.2 ServicingPartyA <SvcgPtyA>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party A and that offers collateral management services.

ServicingPartyA <SvcgPtyA> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

15.4.3.3 PartyB <PtyB>

Presence: [1..1]

Definition: Defines the other entity associated with the collateral agreement.

PartyB <PtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

15.4.3.4 ServicingPartyB <SvcgPtyB>

Presence: [0..1]

Definition: Specifies the party that is acting on behalf of party B and that offers collateral management services.

ServicingPartyB <SvcgPtyB> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

15.4.3.5 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

15.4.3.6 ExposureType <XpsrTp>

Presence: [0..1]

Definition: Specifies the underlying business area or type of trade causing the collateral movement.

Datatype: "ExposureType5Code" on page 413

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.

CodeName	Name	Definition
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

15.4.3.7 ValuationDate <ValtnDt>

Presence: [1..1]

Definition: Indicates the close of business date on which the initiating party is valuing the margin call.

ValuationDate <ValtnDt> contains one of the following elements (see "DateAndDateTimeChoice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

15.4.4 Agreement <Agrmt>

Presence: [0..1]

Definition: Agreement details for the over the counter market.

Agreement <Agrmt> contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreementDetails <AgrmtDtls>	[1..1]	Text		205
	AgreementIdentification <AgrmtId>	[0..1]	Text		205
	AgreementDate <AgrmtDt>	[1..1]	Date		205
	BaseCurrency <BaseCcy>	[1..1]	CodeSet	C1	205
	AgreementFramework <AgrmtFrmwk>	[0..1]	±		205

15.4.4.1 AgreementDetails <AgrmtDtls>

Presence: [1..1]

Definition: Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

Datatype: "Max140Text" on page 427

15.4.4.2 AgreementIdentification <AgrmtId>

Presence: [0..1]

Definition: Common reference to the agreement between the two counterparties.

Datatype: "Max140Text" on page 427

15.4.4.3 AgreementDate <AgrmtDt>

Presence: [1..1]

Definition: Date on which the collateral agreement was signed.

Datatype: "ISODate" on page 424

15.4.4.4 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Denomination currency as specified in the collateral agreement.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 406

Constraints

- **ActiveCurrency**

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

15.4.4.5 AgreementFramework <AgrmtFrmwk>

Presence: [0..1]

Definition: Specifies the underlying master agreement.

AgreementFramework <AgrmtFrmwk> contains one of the following elements (see "AgreementFramework1Choice" on page 367 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

15.4.5 CollateralReport <CollRpt>

Presence: [1..*]

Definition: Provides details on the collateral report.

CollateralReport <CollRpt> contains the following **Collateral13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AccountIdentification <AcctId>	[1..1]	±		206
	ReportSummary <RptSummry>	[1..1]			207
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	207
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	208
	ExposureType <XpsrTp>	[1..1]	CodeSet		208
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	209
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	210
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		210
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		210
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		210
	SummaryDetails <SummryDtls>	[0..1]	±		211
	CollateralValuation <CollValtn>	[0..*]	±		211

15.4.5.1 AccountIdentification <AcctId>

Presence: [1..1]

Definition: Provides information about the collateral account, that is the identification, the type and optionally the name.

AccountIdentification <AcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

15.4.5.2 ReportSummary <RptSummry>

Presence: [1..1]

Definition: Provides the summary of the collateral valuation report.

ReportSummary <RptSummry> contains the following **Summary1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C5	207
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C5	208
	ExposureType <XpsrTp>	[1..1]	CodeSet		208
	TotalValueOfCollateral <TtlValOfColl>	[1..1]	Amount	C1, C5	209
	NetExcessDeficit <NetXcssDfcit>	[0..1]	Amount	C1, C5	210
	NetExcessDeficitIndicator <NetXcssDfcitInd>	[0..1]	CodeSet		210
	ValuationDateTime <ValtnDtTm>	[1..1]	DateTime		210
	RequestedSettlementDate <ReqdSttlmDt>	[0..1]	Date		210
	SummaryDetails <SummryDtls>	[0..1]	±		211

15.4.5.2.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.2 ExposedAmountPartyB <XpsdAmtPtyB>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.3 ExposureType <XpsrTp>

Presence: [1..1]

Definition: Specifies the underlying business area/type of trade that triggered the posting of collateral.

Datatype: "ExposureType1Code" on page 412

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRPR	CrossProduct	Combination of various types of trades.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CRTL	CreditLine	Opening of a credit line before trading.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
FIXI	FixedIncome	Trading of fixed income instruments.

CodeName	Name	Definition
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FORX	ForeignExchange	Foreign exchange trades in general.
FUTR	Futures	Related to futures trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OPTN	FXOption	Related to options trading activity.
OTCD	OTCDerivatives	OTC derivatives trading.
PAYM	CashSettlement	In support of any type of cash settlement.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SWPT	Swaption	Option on interest rate swap.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.

15.4.5.2.4 TotalValueOfCollateral <TtIValOfColl>

Presence: [1..1]

Definition: Total value of the collateral (post-haircut) held by the exposed party

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.5 NetExcessDeficit <NetXcssDfcit>

Presence: [0..1]

Definition: Specifies the amount of collateral in excess or deficit compared to the exposure.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveCurrencyAndAmount" on page 404

Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

15.4.5.2.6 NetExcessDeficitIndicator <NetXcssDfcitInd>

Presence: [0..1]

Definition: Indicates whether the collateral actually posted is a long or a short position.

Datatype: "ShortLong1Code" on page 423

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.

15.4.5.2.7 ValuationDateTime <ValtnDtTm>

Presence: [1..1]

Definition: Date/time at which the collateral was valued.

Datatype: "ISODatetime" on page 424

15.4.5.2.8 RequestedSettlementDate <ReqdSttlmDt>

Presence: [0..1]

Definition: Date on which the instructing party requests settlement of the collateral to take place.

Datatype: "ISODate" on page 424

15.4.5.2.9 SummaryDetails <SummryDtls>

Presence: [0..1]

Definition: Provides the more details on the valuation of the collateral that is posted.

SummaryDetails <SummryDtls> contains the following elements (see "SummaryAmounts1" on page 221 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount		221
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		221
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount		222
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount		222
	CollateralRequired <CollReqrd>	[0..1]	Amount		222
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount		222
	RoundingAmount <RndgAmt>	[0..1]	Amount		222
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount		222
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount		222
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount		223
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount		223
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount		223
	TotalFees <TtlFees>	[0..1]	Amount		223

15.4.5.3 CollateralValuation <CollValtn>

Presence: [0..*]

Definition: Provides additionnal information about the collateral valuation that has been posted.

CollateralValuation <CollValtn> contains the following elements (see "[CollateralValuation5](#)" on page 324 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		324
	CollateralType <CollTp>	[1..1]	CodeSet		325
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		325
	NumberOfDaysAccrued <NbOfDaysAcrd>	[1..1]	Quantity		325
	ValuationAmounts <ValtnAmts>	[1..1]			325
	CollateralAmount <CollAmt>	[1..1]	Amount		326
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount		326
	MarketValueAmount <MktValAmt>	[1..1]	Amount		326
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount		326
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount		326
	DayCountBasis <DayCntBsis>	[1..1]	CodeSet		326
	ExchangeRate <XchgRate>	[0..1]	Rate		330
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		330
	AdjustedRate <AdjstdRate>	[0..1]	Rate		330
	SecuritiesCollateral <SctiesColl>	[0..1]	±		330
	CashCollateral <CshColl>	[0..1]	±		331
	OtherCollateral <OthrColl>	[0..1]	±		332

15.4.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "[SupplementaryData1](#)" on page 368 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

Constraints

- **SupplementaryDataRule**

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

16 Message Items Types

16.1 MessageComponents

16.1.1 Account Identification

16.1.1.1 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		214
Or}	Other <Othr>	[1..1]			214
	Identification <Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

16.1.1.1.1 IBAN <IBAN>

Presence: [1..1]

Definition: International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

Datatype: "IBAN2007Identifier" on page 425

16.1.1.1.2 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		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

16.1.1.1.2.1 Identification <Id>*Presence:* [1..1]*Definition:* Identification assigned by an institution.*Datatype:* "Max34Text" on page 428**16.1.1.1.2.2 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Name of the identification scheme.**SchemeName <SchmeNm>** contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215

16.1.1.1.2.2.1 Code <Cd>*Presence:* [1..1]*Definition:* Name of the identification scheme, in a coded form as published in an external list.*Datatype:* "ExternalAccountIdentification1Code" on page 415**16.1.1.1.2.2.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Name of the identification scheme, in a free text form.*Datatype:* "Max35Text" on page 428**16.1.1.1.2.3 Issuer <lssr>***Presence:* [0..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 428**16.1.1.2 CollateralAccountIdentificationType3Choice***Definition:* Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	±		216

16.1.1.2.1 Type <Tp>*Presence:* [1..1]*Definition:* Indicates the type of collateral account expressed as a code.*Datatype:* "CollateralAccountType1Code" on page 407

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

16.1.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the collateral account expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see ["GenericIdentification36"](#) on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.1.3 CollateralAccountIdentificationType2Choice

Definition: Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[0..1]	CodeSet		216
Or}	Proprietary <Prtry>	[1..1]	±		217

16.1.1.3.1 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account expressed as a code.

Datatype: ["CollateralAccountType1Code"](#) on page 407

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

16.1.1.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Specifies the collateral account expressed as a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.1.4 CollateralAccount3

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		217
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		218

16.1.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: "Max35Text" on page 428

16.1.1.4.2 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account.

Type <Tp> contains one of the following elements (see "[CollateralAccountIdentificationType3Choice](#)" on page 215 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	±		216

16.1.1.4.3 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: "Max70Text" on page 428

16.1.1.5 CollateralAccount2

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

16.1.1.5.1 Identification <Id>

Presence: [1..1]

Definition: Unique identification of the collateral account.

Datatype: "Max35Text" on page 428

16.1.1.5.2 Type <Tp>

Presence: [0..1]

Definition: Indicates the type of collateral account.

Type <Tp> contains one of the following elements (see "[CollateralAccountIdentificationType2Choice](#)" on page 216 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[0..1]	CodeSet		216
Or}	Proprietary <Prtry>	[1..1]	±		217

16.1.1.5.3 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: "Max70Text" on page 428

16.1.1.6 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		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.1.6.1 Identification <Id>

Presence: [1..1]

Definition: Unambiguous identification for the account between the account owner and the account servicer.

Datatype: "Max35Text" on page 428

16.1.1.6.2 Type <Tp>

Presence: [0..1]

Definition: Specifies the type of securities account.

Type <Tp> contains the following elements (see "GenericIdentification30" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.1.6.3 Name <Nm>

Presence: [0..1]

Definition: Description of the account.

Datatype: "Max70Text" on page 428

16.1.1.7 SubAccount5

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]	Text		220
	Name <Nm>	[0..1]	Text		220
	Characteristic <Chrtc>	[0..1]	Text		220

16.1.1.7.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

16.1.1.7.2 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 428

16.1.1.7.3 Characteristic <Chrtc>

Presence: [0..1]

Definition: Specifies additional properties of the account.

Datatype: "Max35Text" on page 428

16.1.2 Amount

16.1.2.1 Result1

Definition: Summation of the call amounts either due to A or due to B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount		220
	DueToPartyB <DueToPtyB>	[0..1]	Amount		220
	AdditionalInformation <AddtlInf>	[0..1]	Text		221

16.1.2.1.1 DueToPartyA <DueToPtyA>

Presence: [0..1]

Definition: Amount payable by party B to party A.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.1.2 DueToPartyB <DueToPtyB>

Presence: [0..1]

Definition: Amount payable by party A to party B.

Datatype: ["ActiveCurrencyAndAmount" on page 404](#)

16.1.2.1.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information related to the collateral that may be requested.

Datatype: ["Max210Text" on page 427](#)

16.1.2.2 SummaryAmounts1

Definition: Provides amounts taken in to account to calculate the collateral position.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[0..1]	Amount		221
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		221
	PreHaircutCollateralValue <PreHrcutCollVal>	[0..1]	Amount		222
	AdjustedExposure <AdjstdXpsr>	[0..1]	Amount		222
	CollateralRequired <CollReqrd>	[0..1]	Amount		222
	MinimumTransferAmount <MinTrfAmt>	[0..1]	Amount		222
	RoundingAmount <RndgAmt>	[0..1]	Amount		222
	PreviousExposureValue <PrvsXpsrVal>	[0..1]	Amount		222
	PreviousCollateralValue <PrvsCollVal>	[0..1]	Amount		222
	TotalPendingIncomingCollateral <TtlPdgIncmgColl>	[0..1]	Amount		223
	TotalPendingOutgoingCollateral <TtlPdgOutgngColl>	[0..1]	Amount		223
	TotalAccruedInterestAmount <TtlAcrdIntrstAmt>	[0..1]	Amount		223
	TotalFees <TtlFees>	[0..1]	Amount		223

16.1.2.2.1 ThresholdAmount <ThrshldAmt>

Presence: [0..1]

Definition: Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.

Datatype: ["ActiveCurrencyAndAmount" on page 404](#)

16.1.2.2.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: ["ThresholdType1Code" on page 423](#)

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.

CodeName	Name	Definition
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

16.1.2.2.3 PreHaircutCollateralValue <PreHrcutCollVal>

Presence: [0..1]

Definition: Total value of posted collateral (pre-haircut) held by the taker.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.4 AdjustedExposure <AdjstdXpsr>

Presence: [0..1]

Definition: Total amount of collateral required (unrounded).

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.5 CollateralRequired <CollReqrd>

Presence: [0..1]

Definition: Total amount of collateral required (rounded).

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.6 MinimumTransferAmount <MinTrfAmt>

Presence: [0..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of collateral).

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.7 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.8 PreviousExposureValue <PrvsXpsrVal>

Presence: [0..1]

Definition: Exposure value at previous valuation.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.9 PreviousCollateralValue <PrvsCollVal>

Presence: [0..1]

Definition: Value of collateral at previous valuation.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.2.2.10 TotalPendingIncomingCollateral <TtlPdglncmgColl>*Presence:* [0..1]*Definition:* Value of incoming collateral, to be settled.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.2.2.11 TotalPendingOutgoingCollateral <TtlPdgloutngColl>***Presence:* [0..1]*Definition:* Value of outgoing collateral, to be settled.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.2.2.12 TotalAccruedInterestAmount <TtlAcrdlntrstAmt>***Presence:* [0..1]*Definition:* Sum of accrued interest.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.2.2.13 TotalFees <TtlFees>***Presence:* [0..1]*Definition:* Sum of fees/commissions.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.2.3 AmountAndDirection20***Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		223
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		223

16.1.2.3.1 Amount <Amt>*Presence:* [1..1]*Definition:* Total amount that needs to be settled.*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 405**16.1.2.3.2 CreditDebitIndicator <CdtDbtInd>***Presence:* [0..1]*Definition:* Indicates whether an entry is a credit or a debit.*Datatype:* "CreditDebitCode" on page 410

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

16.1.3 Balance

16.1.3.1 CollateralBalance1

Definition: Provides details about the collateral held by party A and/or B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount		224
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount		224

16.1.3.1.1 HeldByPartyA <HeldByPtyA>

Presence: [1..1]

Definition: Collateral currently held by party A.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.3.1.2 HeldByPartyB <HeldByPtyB>

Presence: [1..1]

Definition: Collateral currently held by party B.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.3.2 CollateralBalance1Choice

Definition: Choice to provide the collateral balance for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtlColl>	[1..1]	Amount		224
Or	CollateralDetails <CollDtls>	[1..1]			224
	VariationMargin <VartnMrgn>	[1..1]	±		225
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		225
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		225

16.1.3.2.1 TotalCollateral <TtlColl>

Presence: [1..1]

Definition: Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.3.2.2 CollateralDetails <CollDtls>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.

CollateralDetails <CollDtls> contains the following **Collateral1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		225
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		225

16.1.3.2.2.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see "[MarginCollateral1](#)" on page 333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount		334
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount		334
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount		334
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount		334
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount		334
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount		334

16.1.3.2.2.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[MarginCollateral1](#)" on page 333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount		334
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount		334
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount		334
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount		334
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount		334
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount		334

16.1.3.2.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "MarginCollateral1" on page 333 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount		334
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount		334
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount		334
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount		334
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount		334
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount		334

16.1.4 Collateral

16.1.4.1 SecuritiesCollateral5

Definition: Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		226
	SecurityIdentification <Sctyld>	[1..1]	±		227
	MaturityDate <MtrtyDt>	[0..1]	±		227
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		227
	Quantity <Qty>	[1..1]	±		227
	Price <Pric>	[0..1]	±		228
	MarketValue <MktVal>	[0..1]	Amount		228
	Haircut <Hrcut>	[0..1]	Rate		228
	CollateralValue <CollVal>	[0..1]	Amount		228
	ValueDate <ValDt>	[0..1]	Date		228
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		228
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		229
	SettlementParameters <SttlmParams>	[0..1]	±		229

16.1.4.1.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.4.1.2 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

SecurityIdentification <Sctyld> contains the following elements (see "[SecurityIdentification19](#)" on page 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		351
	OtherIdentification <Othrld>	[0..*]			351
	Identification <Id>	[1..1]	Text		351
	Suffix <Sfx>	[0..1]	Text		351
	Type <Tp>	[1..1]	±		351
	Description <Desc>	[0..1]	Text		351

16.1.4.1.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.4.1.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 425):

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

16.1.4.1.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.4.1.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "[Price2](#)" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		379
	Value <Val>	[1..1]	±		380

16.1.4.1.7 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.4.1.8 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: "[PercentageRate](#)" on page 426

16.1.4.1.9 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.4.1.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "[ISODate](#)" on page 424

16.1.4.1.11 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.1.12 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.4.1.13 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails102" on page 383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		385
	SettlementParties <SttlmPties>	[0..1]			385
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]			387
	Depository <Dpstry>	[1..1]	±		388
	Party1 <Pty1>	[1..1]			389
	PartyIdentification <PtyId>	[1..1]	±		389
	AccountIdentification <AcctId>	[0..1]	Text		389
	ProcessingIdentification <PrcgId>	[0..1]	Text		389
	ProcessingDate <PrcgDt>	[0..1]	±		389
	SubAccount <SubAcct>	[0..1]	±		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	Identification <Id>	[1..1]	±		391
	AlternateIdentification <AltrnId>	[0..1]			392
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrnId>	[1..1]	Text		393
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		393
	ProcessingIdentification <PrcgId>	[0..1]	Text		393
	AdditionalInformation <AddtlInf>	[0..1]	±		393
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]			393
	Depository <Dpstry>	[1..1]	±		394
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]	±		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContactPerson <CtctPrsn>	[0..1]	±		396
	Party2 <Pty2>	[0..1]			397
	Identification <Id>	[1..1]	±		397
	AlternateIdentification <AltrnId>	[0..1]			398
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	AlternateIdentification <AltrnId>	[1..1]	Text		399
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		400
	ProcessingIdentification <PrctlId>	[0..1]	Text		400
	AdditionalInformation <AddtlInf>	[0..1]	±		400
	CollateralOwnership <CollOwnrsh>	[1..1]			400
	Proprietary <Prtry>	[1..1]	Indicator		400
	ClientName <ClntNm>	[0..1]	±		400

16.1.4.2 OtherCollateral7

Definition: Provides details about the letter of credit or bank guarantee, or other collateral, posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		232
	AssetNumber <AsstNb>	[0..1]	Text		232
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		232
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		232
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		233
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		233
	IssueDate <IssDt>	[0..1]	±		233
	ExpiryDate <XpryDt>	[0..1]	±		233
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		234
	Issuer <Issr>	[0..1]	±		234
	ValueDate <ValDt>	[0..1]	Date		234
	ExchangeRate <XchgRate>	[0..1]	Rate		234
	MarketValue <MktVal>	[0..1]	Amount		235
	Haircut <Hrcut>	[0..1]	Rate		235
	CollateralValue <CollVal>	[1..1]	Amount		235
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		235
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		235

16.1.4.2.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.4.2.2 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 428

16.1.4.2.3 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: "Max35Text" on page 428

16.1.4.2.4 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.2.5 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.2.6 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following elements (see "OtherTypeOfCollateral2" on page 295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		295
	Quantity <Qty>	[0..1]	±		296

16.1.4.2.7 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see "DateFormat14Choice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.4.2.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see ["DateFormat14Choice"](#) on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.4.2.9 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 425):

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

16.1.4.2.10 Issuer <Issr>

Presence: [0..1]

Definition: Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following elements (see ["PartyIdentification100Choice"](#) on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.2.11 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the other collateral when it was taken as collateral.

Datatype: ["ISODate"](#) on page 424

16.1.4.2.12 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: ["BaseOneRate"](#) on page 426

16.1.4.2.13 MarketValue <MktVal>*Presence:* [0..1]*Definition:* Value of the collateral based on current market prices.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.2.14 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 426**16.1.4.2.15 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut, if any.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.2.16 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 elements (see "SafekeepingPlaceFormat10Choice" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.4.2.17 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.3 OtherCollateral6

Definition: Provides details about the letter of credit or bank guarantee, or other collateral, posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		236
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		237
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		237
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		237
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		237
	CollateralOwnership <CollOwnrsh>	[0..1]			237
	Proprietary <Prtry>	[1..1]	Indicator		237
	ClientName <CIntNm>	[0..1]	±		238
	IssueDate <IsseDt>	[0..1]	±		238
	ExpiryDate <XpryDt>	[0..1]	±		238
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		239
	Issuer <Issr>	[0..1]	±		239
	BlockedQuantity <BlckdQty>	[0..1]	±		239
	ValueDate <ValDt>	[0..1]	Date		239
	ExchangeRate <XchgRate>	[0..1]	Rate		239
	MarketValue <MktVal>	[0..1]	Amount		240
	Haircut <Hrcut>	[0..1]	Rate		240
	CollateralValue <CollVal>	[1..1]	Amount		240
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		240
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		240

16.1.4.3.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: ["Max35Text" on page 428](#)

16.1.4.3.2 LetterOfCreditIdentification <LttrOfCdtld>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: ["Max35Text" on page 428](#)

16.1.4.3.3 LetterOfCreditAmount <LttrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Datatype: ["ActiveCurrencyAndAmount" on page 404](#)

16.1.4.3.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Datatype: ["ActiveCurrencyAndAmount" on page 404](#)

16.1.4.3.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following elements (see ["OtherTypeOfCollateral2" on page 295](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		295
	Quantity <Qty>	[0..1]	±		296

16.1.4.3.6 CollateralOwnership <CollOwnrsh>

Presence: [0..1]

Definition: Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		237
	ClientName <CIntNm>	[0..1]	±		238

16.1.4.3.6.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates that the collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see ["YesNoIndicator" on page 425](#)):

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

16.1.4.3.6.2 ClientName <CIntNm>

Presence: [0..1]

Definition: Indicates that the client owns the collateral.

ClientName <CIntNm> contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.3.7 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see "[DateFormat14Choice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.4.3.8 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see "[DateFormat14Choice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.4.3.9 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.4.3.10 Issuer <Issr>

Presence: [0..1]

Definition: Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.3.11 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

BlockedQuantity <BlckdQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.4.3.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the other collateral when it was taken as collateral.

Datatype: "ISODate" on page 424

16.1.4.3.13 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 426

16.1.4.3.14 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.3.15 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: "PercentageRate" on page 426

16.1.4.3.16 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut, if any.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.3.17 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 elements (see "SafekeepingPlaceFormat10Choice" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.4.3.18 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.4 OtherCollateral5

Definition: Provides details about the letter of credit or bank guarantee, or other collateral, posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		241
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		241
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		242
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		242
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		242
	IssueDate <IsseDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		243
	Issuer <Issr>	[0..1]	±		243
	ValueDate <ValDt>	[0..1]	Date		243
	ExchangeRate <XchgRate>	[0..1]	Rate		243
	MarketValue <MktVal>	[0..1]	Amount		244
	Haircut <Hrcut>	[0..1]	Rate		244
	CollateralValue <CollVal>	[1..1]	Amount		244
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		244
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244

16.1.4.4.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "[Max35Text](#)" on page 428

16.1.4.4.2 LetterOfCreditIdentification <LtrOfCdtId>

Presence: [0..1]

Definition: Provides the unique identification of the letter of credit.

Datatype: "Max35Text" on page 428

16.1.4.4.3 LetterOfCreditAmount <LtrOfCdtAmt>

Presence: [0..1]

Definition: Amount of the letter/documentary credit.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.4.4 GuaranteeAmount <GrntAmt>

Presence: [0..1]

Definition: Amount of the bank guarantee.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.4.5 OtherTypeOfCollateral <OthrTpOfColl>

Presence: [0..1]

Definition: Provides a description and an amount of another type of collateral.

OtherTypeOfCollateral <OthrTpOfColl> contains the following elements (see "OtherTypeOfCollateral2" on page 295 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		295
	Quantity <Qty>	[0..1]	±		296

16.1.4.4.6 IssueDate <IsseDt>

Presence: [0..1]

Definition: Date on which the other collateral was issued.

IssueDate <IsseDt> contains one of the following elements (see "DateFormat14Choice" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.4.4.7 ExpiryDate <XpryDt>

Presence: [0..1]

Definition: Date on which the other collateral expires.

ExpiryDate <XpryDt> contains one of the following elements (see ["DateFormat14Choice"](#) on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.4.4.8 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see ["YesNoIndicator"](#) on page 425):

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

16.1.4.4.9 Issuer <Issr>

Presence: [0..1]

Definition: Party that issues the bank guarantee or letter of / documentary credit.

Issuer <Issr> contains one of the following elements (see ["PartyIdentification100Choice"](#) on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.4.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the other collateral when it was taken as collateral.

Datatype: ["ISODate"](#) on page 424

16.1.4.4.11 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: ["BaseOneRate"](#) on page 426

16.1.4.4.12 MarketValue <MktVal>*Presence:* [0..1]*Definition:* Value of the collateral based on current market prices.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.4.13 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 426**16.1.4.4.14 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut, if any.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.4.15 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 elements (see "SafekeepingPlaceFormat10Choice" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.4.4.16 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.5 CashCollateral5

Definition: Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		245
	CashAccountIdentification <CshAcctId>	[0..1]	±		245
	AssetNumber <AsstNb>	[0..1]	Text		246
	DepositAmount <DpstAmt>	[0..1]	Amount		246
	DepositType <DpstTp>	[0..1]	CodeSet		246
	MaturityDate <MtrtyDt>	[0..1]	Date		246
	ValueDate <ValDt>	[0..1]	Date		246
	ExchangeRate <XchgRate>	[0..1]	Rate		247
	CollateralValue <CollVal>	[1..1]	Amount		247
	Haircut <Hrcut>	[0..1]	Rate		247

16.1.4.5.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "[Max35Text](#)" on page 428

16.1.4.5.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		214
Or}	Other <Othr>	[1..1]			214
	Identification <Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

16.1.4.5.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 428

16.1.4.5.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.5.5 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 410

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.4.5.6 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 424

16.1.4.5.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 424

16.1.4.5.8 ExchangeRate <XchgRate>*Presence:* [0..1]*Definition:* Exchange rate.*Datatype:* "BaseOneRate" on page 426**16.1.4.5.9 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.5.10 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 426**16.1.4.6 CashCollateral4***Definition:* Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		247
	DepositAmount <DpstAmt>	[0..1]	Amount		247
	DepositType <DpstTp>	[0..1]	CodeSet		248
	BlockedAmount <BlckdAmt>	[0..1]	Amount		248
	MaturityDate <MtrtyDt>	[0..1]	Date		248
	ValueDate <ValDt>	[0..1]	Date		248
	ExchangeRate <XchgRate>	[0..1]	Rate		248
	CollateralValue <CollVal>	[1..1]	Amount		248
	Haircut <Hrcut>	[0..1]	Rate		248

16.1.4.6.1 AssetNumber <AsstNb>*Presence:* [0..1]*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.*Datatype:* "Max35Text" on page 428**16.1.4.6.2 DepositAmount <DpstAmt>***Presence:* [0..1]*Definition:* Amount of the deposit.*Datatype:* "ActiveCurrencyAndAmount" on page 404

16.1.4.6.3 DepositType <DpstTp>*Presence:* [0..1]*Definition:* Specifies whether the deposit is fixed term or call/notice.*Datatype:* "DepositType1Code" on page 410

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.4.6.4 BlockedAmount <BlckdAmt>*Presence:* [0..1]*Definition:* Amount blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.6.5 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Planned final repayment date at the time of issuance.*Datatype:* "ISODate" on page 424**16.1.4.6.6 ValueDate <ValDt>***Presence:* [0..1]*Definition:* Valuation date of the cash taken as collateral.*Datatype:* "ISODate" on page 424**16.1.4.6.7 ExchangeRate <XchgRate>***Presence:* [0..1]*Definition:* Exchange rate.*Datatype:* "BaseOneRate" on page 426**16.1.4.6.8 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.4.6.9 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 426**16.1.4.7 SecuritiesCollateral8***Definition:* Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		250
	SecurityIdentification <SctyId>	[1..1]	±		251
	MaturityDate <MtrtyDt>	[0..1]	±		251
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		251
	Quantity <Qty>	[1..1]	±		251
	Price <Pric>	[0..1]	±		252
	MarketValue <MktVal>	[0..1]	Amount		252
	Haircut <Hrcut>	[0..1]	Rate		252
	CollateralValue <CollVal>	[0..1]	Amount		252
	ValueDate <ValDt>	[0..1]	Date		252
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		252
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		253
	SettlementParameters <SttlmParams>	[0..1]			253
	TradeDate <TradDt>	[1..1]	DateTime		255
	SettlementParties <SttlmPties>	[0..1]			255
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]			257
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262
	Country <Ctry>	[1..1]	CodeSet		263

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]			263
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrcgId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270
	CollateralOwnership <CollOwnrsh>	[1..1]			270
	Proprietary <Prtry>	[1..1]	Indicator		270
	ClientName <CIntNm>	[0..1]	±		270

16.1.4.7.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.4.7.2 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

SecurityIdentification <Sctyld> contains the following elements (see "[SecurityIdentification19](#)" on page 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		351
	OtherIdentification <Othrld>	[0..*]			351
	Identification <Id>	[1..1]	Text		351
	Suffix <Sfx>	[0..1]	Text		351
	Type <Tp>	[1..1]	±		351
	Description <Desc>	[0..1]	Text		351

16.1.4.7.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.4.7.4 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 425):

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

16.1.4.7.5 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.4.7.6 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "[Price2](#)" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		379
	Value <Val>	[1..1]	±		380

16.1.4.7.7 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.4.7.8 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: "[PercentageRate](#)" on page 426

16.1.4.7.9 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.4.7.10 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "[ISODate](#)" on page 424

16.1.4.7.11 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.7.12 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.4.7.13 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

SettlementParameters <SttlmParams> contains the following **SettlementDetails118** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		255
	SettlementParties <SttlmPties>	[0..1]			255
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]			257
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]			263
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrctlId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270
	CollateralOwnership <CollOwnrsh>	[1..1]			270
	Proprietary <Prtry>	[1..1]	Indicator		270
	ClientName <ClntNm>	[0..1]	±		270

16.1.4.7.13.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

Datatype: "ISODatetime" on page 424

16.1.4.7.13.2 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on either the delivering or receiving settlement parties.

SettlementParties <SttlmPties> contains one of the following **SettlementParties7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]			257
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]			263
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrctlId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270

16.1.4.7.13.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

Presence: [1..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.

DeliveringSettlementParties <DlvrgSttlmPties> contains the following
DeliveringPartiesAndAccount15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263

16.1.4.7.13.2.1.1 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 "[PartyIdentification102Choice](#)" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		370
Or	NameAndAddress <NmAndAdr>	[1..1]	±		370
Or}	Country <Ctry>	[1..1]	CodeSet		370

16.1.4.7.13.2.1.2 Party1 <Pty1>*Presence:* [1..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260

16.1.4.7.13.2.1.2.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.7.13.2.1.2.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "Max35Text" on page 428**16.1.4.7.13.2.1.2.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 428**16.1.4.7.13.2.1.2.4 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 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.4.7.13.2.1.2.5 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 elements (see ["SubAccount5"](#) on page 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Name <Nm>	[0..1]	Text		220
	Characteristic <Chrtc>	[0..1]	Text		220

16.1.4.7.13.2.1.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see ["ContactIdentification2"](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		376
	GivenName <GvnNm>	[0..1]	Text		376
	Name <Nm>	[1..1]	Text		376
	PhoneNumber <PhneNb>	[0..1]	Text		376
	MobileNumber <MobNb>	[0..1]	Text		376
	FaxNumber <FaxNb>	[0..1]	Text		376
	EmailAddress <EmailAdr>	[0..1]	Text		376

16.1.4.7.13.2.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263

16.1.4.7.13.2.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		371
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		371
Or}	NameAndAddress <NmAndAdr>	[1..1]			372
	Name <Nm>	[1..1]	Text		372
	Address <Adr>	[0..1]			372
	AddressType <AdrTp>	[0..1]	CodeSet		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.4.7.13.2.1.3.2 AlternateIdentification <AltrnId>*Presence:* [0..1]*Definition:* Alternate identification for a party.**AlternateIdentification <AltrnId>** contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263

16.1.4.7.13.2.1.3.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262

16.1.4.7.13.2.1.3.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 423

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.

16.1.4.7.13.2.1.3.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.4.7.13.2.1.3.2.2 Country <Ctry>

Presence: [1..1]

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

Datatype: "[CountryCode](#)" on page 410

16.1.4.7.13.2.1.3.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "[Max35Text](#)" on page 428

16.1.4.7.13.2.1.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 428

16.1.4.7.13.2.1.3.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 428

16.1.4.7.13.2.1.3.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		369
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		370
	RegistrationDetails <RegnDtls>	[0..1]	Text		370

16.1.4.7.13.2.2 ReceivingSettlementParties <RcvgSttlmPties>

Presence: [1..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.

ReceivingSettlementParties <RcvgSttlmPties> contains the following **ReceivingPartiesAndAccount15** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrcgId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270

16.1.4.7.13.2.2.1 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 "PartyIdentification102Choice" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		370
Or	NameAndAddress <NmAndAdr>	[1..1]	±		370
Or}	Country <Ctry>	[1..1]	CodeSet		370

16.1.4.7.13.2.2.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266

16.1.4.7.13.2.2.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.7.13.2.2.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "Max35Text" on page 428

16.1.4.7.13.2.2.3 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 428**16.1.4.7.13.2.2.4 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 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.4.7.13.2.2.5 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 elements (see "SubAccount5" on page 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Name <Nm>	[0..1]	Text		220
	Characteristic <Chrtc>	[0..1]	Text		220

16.1.4.7.13.2.2.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		376
	GivenName <GvnNm>	[0..1]	Text		376
	Name <Nm>	[1..1]	Text		376
	PhoneNumber <PhneNb>	[0..1]	Text		376
	MobileNumber <MobNb>	[0..1]	Text		376
	FaxNumber <FaxNb>	[0..1]	Text		376
	EmailAddress <EmailAdr>	[0..1]	Text		376

16.1.4.7.13.2.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrcgId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270

16.1.4.7.13.2.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		371
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		371
Or}	NameAndAddress <NmAndAdr>	[1..1]			372
	Name <Nm>	[1..1]	Text		372
	Address <Adr>	[0..1]			372
	AddressType <AdrTp>	[0..1]	CodeSet		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.4.7.13.2.2.3.2 AlternateIdentification <AltrnId>

Presence: [0..1]

Definition: Alternate identification for a party.

AlternateIdentification <AltrnId> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269

16.1.4.7.13.2.2.3.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269

16.1.4.7.13.2.2.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 423

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.

16.1.4.7.13.2.2.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.4.7.13.2.2.3.2.2 Country <Ctry>

Presence: [1..1]

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

Datatype: "CountryCode" on page 410

16.1.4.7.13.2.2.3.2.3 AlternateIdentification <Altrnid>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 428

16.1.4.7.13.2.2.3.3 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.*Datatype:* "Max35Text" on page 428**16.1.4.7.13.2.2.3.4 ProcessingIdentification <Prcgld>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "Max35Text" on page 428**16.1.4.7.13.2.2.3.5 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party,**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		369
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		370
	RegistrationDetails <RegnDtls>	[0..1]	Text		370

16.1.4.7.13.3 CollateralOwnership <CollOwnrsh>*Presence:* [1..1]*Definition:* Indicates the collateral ownership.**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		270
	ClientName <CIntNm>	[0..1]	±		270

16.1.4.7.13.3.1 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Indicates that the collateral is owned by the clearing member or not.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.4.7.13.3.2 ClientName <CIntNm>*Presence:* [0..1]*Definition:* Indicates that the client owns the collateral.

ClientName <ClntNm> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.8 SecuritiesCollateral7

Definition: Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		271
	AssetNumber <AsstNb>	[0..1]	Text		271
	SecurityIdentification <SctyId>	[1..1]	±		272
	MaturityDate <MtrtyDt>	[0..1]	±		272
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		272
	Quantity <Qty>	[1..1]	±		272
	Price <Pric>	[0..1]	±		273
	MarketValue <MktVal>	[0..1]	Amount		273
	Haircut <Hrcut>	[0..1]	Rate		273
	CollateralValue <CollVal>	[0..1]	Amount		273
	ValueDate <ValDt>	[0..1]	Date		273
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		273
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		274
	SettlementParameters <SttlmParams>	[0..1]	±		274

16.1.4.8.1 CollateralIdentification <Colld>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.4.8.2 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 428

16.1.4.8.3 SecurityIdentification <Sctyld>

Presence: [1..1]

Definition: Identification of a security.

SecurityIdentification <Sctyld> contains the following elements (see "[SecurityIdentification19](#)" on page 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		351
	OtherIdentification <OthrId>	[0..*]			351
	Identification <Id>	[1..1]	Text		351
	Suffix <Sfx>	[0..1]	Text		351
	Type <Tp>	[1..1]	±		351
	Description <Desc>	[0..1]	Text		351

16.1.4.8.4 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.4.8.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 425):

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

16.1.4.8.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.4.8.7 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "[Price2](#)" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		379
	Value <Val>	[1..1]	±		380

16.1.4.8.8 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.4.8.9 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: "[PercentageRate](#)" on page 426

16.1.4.8.10 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.4.8.11 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "[ISODate](#)" on page 424

16.1.4.8.12 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.8.13 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.4.8.14 SettlementParameters <SttlmParams>

Presence: [0..1]

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

SettlementParameters <SttlmParams> contains the following elements (see "SettlementDetails102" on page 383 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		385
	SettlementParties <SttlmPties>	[0..1]			385
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]			387
	Depository <Dpstry>	[1..1]	±		388
	Party1 <Pty1>	[1..1]			389
	PartyIdentification <PtyId>	[1..1]	±		389
	AccountIdentification <AcctId>	[0..1]	Text		389
	ProcessingIdentification <PrcgId>	[0..1]	Text		389
	ProcessingDate <PrcgDt>	[0..1]	±		389
	SubAccount <SubAcct>	[0..1]	±		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	Identification <Id>	[1..1]	±		391
	AlternateIdentification <AltrnId>	[0..1]			392
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrnId>	[1..1]	Text		393
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		393
	ProcessingIdentification <PrcgId>	[0..1]	Text		393
	AdditionalInformation <AddtlInf>	[0..1]	±		393
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]			393
	Depository <Dpstry>	[1..1]	±		394
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]	±		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContactPerson <CtctPrsn>	[0..1]	±		396
	Party2 <Pty2>	[0..1]			397
	Identification <Id>	[1..1]	±		397
	AlternateIdentification <AltrnId>	[0..1]			398
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	AlternateIdentification <AltrnId>	[1..1]	Text		399
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		400
	ProcessingIdentification <PrctlId>	[0..1]	Text		400
	AdditionalInformation <AddtlInf>	[0..1]	±		400
	CollateralOwnership <CollOwnrsh>	[1..1]			400
	Proprietary <Prtry>	[1..1]	Indicator		400
	ClientName <ClntNm>	[0..1]	±		400

16.1.4.9 SecuritiesCollateral6

Definition: Provides details about the securities posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		277
	SecurityIdentification <SctyId>	[1..1]	±		277
	MaturityDate <MtrtyDt>	[0..1]	±		278
	CollateralOwnership <CollOwnrsh>	[0..1]			278
	Proprietary <Prtry>	[1..1]	Indicator		278
	ClientName <ClntNm>	[0..1]	±		278
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		279
	Quantity <Qty>	[1..1]	±		279
	BlockedQuantity <BlckdQty>	[0..1]	±		279
	Price <Pric>	[0..1]	±		280
	MarketValue <MktVal>	[0..1]	Amount		280
	Haircut <Hrcut>	[0..1]	Rate		280
	CollateralValue <CollVal>	[0..1]	Amount		280
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281

16.1.4.9.1 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 428

16.1.4.9.2 SecurityIdentification <SctyId>

Presence: [1..1]

Definition: Identification of a security.

SecurityIdentification <Sctyld> contains the following elements (see "[SecurityIdentification19](#)" on page 350 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		351
	OtherIdentification <Othrlid>	[0..*]			351
	Identification <Id>	[1..1]	Text		351
	Suffix <Sfx>	[0..1]	Text		351
	Type <Tp>	[1..1]	±		351
	Description <Desc>	[0..1]	Text		351

16.1.4.9.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

MaturityDate <MtrtyDt> contains one of the following elements (see "[DateAndDateTimeChoice](#)" on page 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.4.9.4 CollateralOwnership <CollOwnrsh>

Presence: [0..1]

Definition: Indicates whether the collateral is proprietarily owned or client owned.

CollateralOwnership <CollOwnrsh> contains the following **CollateralOwnership2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		278
	ClientName <CIntNm>	[0..1]	±		278

16.1.4.9.4.1 Proprietary <Prtry>

Presence: [1..1]

Definition: Indicates that the collateral is owned by the clearing member or not.

Datatype: One of the following values must be used (see "[YesNoIndicator](#)" on page 425):

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

16.1.4.9.4.2 ClientName <CIntNm>

Presence: [0..1]

Definition: Indicates that the client owns the collateral.

ClientName <ClntNm> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.4.9.5 LimitedCoverageIndicator <LtdCvrgInd>

Presence: [0..1]

Definition: Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.4.9.6 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of securities collateral.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.4.9.7 BlockedQuantity <BlckdQty>

Presence: [0..1]

Definition: Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

BlockedQuantity <BlckdQty> contains one of the following elements (see "FinancialInstrumentQuantity1Choice" on page 352 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.4.9.8 Price <Pric>

Presence: [0..1]

Definition: Indicates the price of the security.

Price <Pric> contains the following elements (see "Price2" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		379
	Value <Val>	[1..1]	±		380

16.1.4.9.9 MarketValue <MktVal>

Presence: [0..1]

Definition: Value of the collateral based on current market prices.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.9.10 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the security expressed as a percentage.

Datatype: "PercentageRate" on page 426

16.1.4.9.11 CollateralValue <CollVal>

Presence: [0..1]

Definition: Value of the collateral after taking into account the haircut.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.4.9.12 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the securities taken as collateral.

Datatype: "ISODate" on page 424

16.1.4.9.13 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 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		219
	Type <Tp>	[0..1]	±		219
	Name <Nm>	[0..1]	Text		219

16.1.4.9.14 SafekeepingPlace <SfkpgPlc>

Presence: [1..1]

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

SafekeepingPlace <SfkpgPlc> contains one of the following elements (see "[SafekeepingPlaceFormat10Choice](#)" on page 381 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.5 Collateral Dispute

16.1.5.1 Dispute1

Definition: Provides the dispute details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		281
	DisputedAmount <DsptdAmt>	[1..1]	Amount		282
	DisputeDate <DsptDt>	[1..1]	Date		282

16.1.5.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identification for the margin call request.

Datatype: "Max35Text" on page 428

16.1.5.1.2 DisputedAmount <DsptdAmt>

Presence: [1..1]

Definition: Disputed amount.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.5.1.3 DisputeDate <DsptDt>

Presence: [1..1]

Definition: Date of dispute.

Datatype: "ISODate" on page 424

16.1.5.2 DisputeResolutionType2Choice

Definition: Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		283

16.1.5.2.1 Code <Cd>

Presence: [1..1]

Definition: Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

Datatype: "DisputeResolutionType2Code" on page 411

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.

CodeName	Name	Definition
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

16.1.5.2.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification30](#)" on [page 353](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.5.3 DisputeResolutionType1Choice

Definition: Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		283
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		284

16.1.5.3.1 Code <Cd>

Presence: [1..1]

Definition: Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

Datatype: "DisputeResolutionType1Code" on [page 411](#)

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.

CodeName	Name	Definition
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

16.1.5.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification30](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.5.4 DisputeNotification1Choice

Definition: Provides the dispute notification details for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DisputeNotificationDetails <DsptNtfctnDtls>	[1..1]	±		284
Or}	SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>	[1..1]	±		285

16.1.5.4.1 DisputeNotificationDetails <DsptNtfctnDtls>

Presence: [1..1]

Definition: Provides the dispute notification details for the variation margin and optionally the segregated independent amount.

DisputeNotificationDetails <DsptNtfctnDtls> contains the following elements (see "[DisputeNotification1](#)" on page 285 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			285
	DisputeDetails <DsptDtls>	[1..1]	±		285
	ResolutionTypeDetails <RslnTpDtls>	[0..*]	±		286
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]	±		286

16.1.5.4.2 SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>

Presence: [1..1]

Definition: Provides the dispute notification details for the segregated independent amount only.

SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls> contains the following elements (see "SegregatedIndependentAmountDispute1" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		366
	DisputeResolutionType1Choice <DsptRslnTp1Chc>	[0..*]	±		366

16.1.5.5 DisputeNotification1

Definition: Provides the dispute notification details for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginDispute <VartnMrgnDspt>	[1..1]			285
	DisputeDetails <DsptDtls>	[1..1]	±		285
	ResolutionTypeDetails <RslnTpDtls>	[0..*]	±		286
	SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>	[0..1]	±		286

16.1.5.5.1 VariationMarginDispute <VartnMrgnDspt>

Presence: [1..1]

Definition: Provides the dispute notification details for the variation margin.

VariationMarginDispute <VartnMrgnDspt> contains the following **VariationMarginDispute1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		285
	ResolutionTypeDetails <RslnTpDtls>	[0..*]	±		286

16.1.5.5.1.1 DisputeDetails <DsptDtls>

Presence: [1..1]

Definition: Details of the disputed instruction.

DisputeDetails <DsptDtls> contains the following elements (see "Dispute1" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		281
	DisputedAmount <DsptdAmt>	[1..1]	Amount		282
	DisputeDate <DsptDt>	[1..1]	Date		282

16.1.5.5.1.2 ResolutionTypeDetails <RsltnTpDtls>

Presence: [0..*]

Definition: Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

ResolutionTypeDetails <RsltnTpDtls> contains one of the following elements (see "DisputeResolutionType2Choice" on page 282 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		282
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		283

16.1.5.5.2 SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>

Presence: [0..1]

Definition: Provides the dispute notification details for the segregated independent amount.

SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt> contains the following elements (see "SegregatedIndependentAmountDispute1" on page 365 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		366
	DisputeResolutionType1Choice <DsptRsltnTp1Chc>	[0..*]	±		366

16.1.6 Collateral Movement

16.1.6.1 CollateralMovement5Choice

Definition: Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]	±		287
Or}	Return <Rtr>	[1..1]			289
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		289
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		290
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		290
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		290
	SecuritiesCollateral <SctiesColl>	[0..*]	±		290
	CashCollateral <CshColl>	[0..*]			292
	CollateralIdentification <CollId>	[0..1]	Text		293
	CashAccountIdentification <CshAcctId>	[0..1]	±		293
	ReturnExcess <RtrXcss>	[0..1]	Indicator		293
	DepositAmount <DpstAmt>	[0..1]	Amount		294
	DepositType <DpstTp>	[0..1]	CodeSet		294
	MaturityDate <MtrtyDt>	[0..1]	Date		294
	ValueDate <ValDt>	[0..1]	Date		294
	ExchangeRate <XchgRate>	[0..1]	Rate		294
	CollateralValue <CollVal>	[1..1]	Amount		294
	Haircut <Hrcut>	[0..1]	Rate		294
	OtherCollateral <OthrColl>	[0..*]	±		295

16.1.6.1.1 CollateralMovementDirection <CollMvmntDrctn>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

CollateralMovementDirection <CollMvmntDrctn> contains the following elements (see "CollateralMovement11" on page 296 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Dlvr>	[1..1]			298
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		298
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		299
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		299
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		299
	SecuritiesCollateral <SctiesColl>	[0..*]	±		299
	CashCollateral <CshColl>	[0..*]			301
	CollateralIdentification <CollId>	[0..1]	Text		302
	CashAccountIdentification <CshAcctId>	[0..1]	±		302
	DepositAmount <DpstAmt>	[0..1]	Amount		302
	DepositType <DpstTp>	[0..1]	CodeSet		303
	MaturityDate <MtrtyDt>	[0..1]	Date		303
	ValueDate <ValDt>	[0..1]	Date		303
	ExchangeRate <XchgRate>	[0..1]	Rate		303
	CollateralValue <CollVal>	[1..1]	Amount		303
	Haircut <Hrcut>	[0..1]	Rate		303
	OtherCollateral <OthrColl>	[0..*]	±		303
	Return <Rtr>	[0..1]			304
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		305
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		305
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		305
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		306
	SecuritiesCollateral <SctiesColl>	[0..*]	±		306
	CashCollateral <CshColl>	[0..*]			308
	CollateralIdentification <CollId>	[0..1]	Text		309
	CashAccountIdentification <CshAcctId>	[0..1]	±		309
	ReturnExcess <RtrXcss>	[0..1]	Indicator		309
	DepositAmount <DpstAmt>	[0..1]	Amount		310
	DepositType <DpstTp>	[0..1]	CodeSet		310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MaturityDate <MtrtyDt>	[0..1]	Date		310
	ValueDate <ValDt>	[0..1]	Date		310
	ExchangeRate <XchgRate>	[0..1]	Rate		310
	CollateralValue <CollVal>	[1..1]	Amount		310
	Haircut <Hrcut>	[0..1]	Rate		310
	OtherCollateral <OthrColl>	[0..*]	±		311

16.1.6.1.2 Return <Rtr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		289
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		290
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		290
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		290
	SecuritiesCollateral <ScitiesColl>	[0..*]	±		290
	CashCollateral <CshColl>	[0..*]			292
	CollateralIdentification <CollId>	[0..1]	Text		293
	CashAccountIdentification <CshAcctId>	[0..1]	±		293
	ReturnExcess <RtrXcss>	[0..1]	Indicator		293
	DepositAmount <DpstAmt>	[0..1]	Amount		294
	DepositType <DpstTp>	[0..1]	CodeSet		294
	MaturityDate <MtrtyDt>	[0..1]	Date		294
	ValueDate <ValDt>	[0..1]	Date		294
	ExchangeRate <XchgRate>	[0..1]	Rate		294
	CollateralValue <CollVal>	[1..1]	Amount		294
	Haircut <Hrcut>	[0..1]	Rate		294
	OtherCollateral <OthrColl>	[0..*]	±		295

16.1.6.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: "Max35Text" on page 428

16.1.6.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: "Max35Text" on page 428

16.1.6.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: "Max140Text" on page 427

16.1.6.1.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: "Max35Text" on page 428

16.1.6.1.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral8" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		250
	SecurityIdentification <SctyId>	[1..1]	±		251
	MaturityDate <MtrtyDt>	[0..1]	±		251
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		251
	Quantity <Qty>	[1..1]	±		251
	Price <Pric>	[0..1]	±		252
	MarketValue <MktVal>	[0..1]	Amount		252
	Haircut <Hrcut>	[0..1]	Rate		252
	CollateralValue <CollVal>	[0..1]	Amount		252
	ValueDate <ValDt>	[0..1]	Date		252
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		252
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		253
	SettlementParameters <SttlmParams>	[0..1]			253
	TradeDate <TradDt>	[1..1]	DateTime		255
	SettlementParties <SttlmPties>	[0..1]			255
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]			257
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]			263
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrcgId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270
	CollateralOwnership <CollOwnrsh>	[1..1]			270
	Proprietary <Prtry>	[1..1]	Indicator		270
	ClientName <CIntNm>	[0..1]	±		270

16.1.6.1.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		293
	CashAccountIdentification <CshAcctId>	[0..1]	±		293
	ReturnExcess <RtrXcss>	[0..1]	Indicator		293
	DepositAmount <DpstAmt>	[0..1]	Amount		294
	DepositType <DpstTp>	[0..1]	CodeSet		294
	MaturityDate <MtrtyDt>	[0..1]	Date		294
	ValueDate <ValDt>	[0..1]	Date		294
	ExchangeRate <XchgRate>	[0..1]	Rate		294
	CollateralValue <CollVal>	[1..1]	Amount		294
	Haircut <Hrcut>	[0..1]	Rate		294

16.1.6.1.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.6.1.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		214
Or}	Other <Othr>	[1..1]			214
	Identification </Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer </ssr>	[0..1]	Text		215

16.1.6.1.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.6.1.2.6.4 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.6.1.2.6.5 DepositType <DpstTp>

Presence: [0..1]

Definition: Specifies whether the deposit is fixed term or call/notice.

Datatype: "DepositType1Code" on page 410

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.6.1.2.6.6 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Planned final repayment date at the time of issuance.

Datatype: "ISODate" on page 424

16.1.6.1.2.6.7 ValueDate <ValDt>

Presence: [0..1]

Definition: Valuation date of the cash taken as collateral.

Datatype: "ISODate" on page 424

16.1.6.1.2.6.8 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Exchange rate.

Datatype: "BaseOneRate" on page 426

16.1.6.1.2.6.9 CollateralValue <CollVal>

Presence: [1..1]

Definition: Value of the collateral after taking into account the haircut.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.6.1.2.6.10 Haircut <Hrcut>

Presence: [0..1]

Definition: Haircut or valuation factor on the collateral expressed as a percentage.

Datatype: "PercentageRate" on page 426

16.1.6.1.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		241
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		241
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		242
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		242
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		242
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		243
	Issuer <Issr>	[0..1]	±		243
	ValueDate <ValDt>	[0..1]	Date		243
	ExchangeRate <XchgRate>	[0..1]	Rate		243
	MarketValue <MktVal>	[0..1]	Amount		244
	Haircut <Hrcut>	[0..1]	Rate		244
	CollateralValue <CollVal>	[1..1]	Amount		244
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		244
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244

16.1.6.2 OtherTypeOfCollateral2

Definition: Allows to specify other collateral type by providing a description and the quantity.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[1..1]	Text		295
	Quantity <Qty>	[0..1]	±		296

16.1.6.2.1 Description <Desc>

Presence: [1..1]

Definition: Provides details about the collateral.

Datatype: "Max140Text" on page 427

16.1.6.2.2 Quantity <Qty>

Presence: [0..1]

Definition: Quantity of other collateral.

Quantity <Qty> contains one of the following elements (see "[FinancialInstrumentQuantity1Choice](#)" on [page 352](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.6.3 CollateralMovement11

Definition: Provides the collateral movement direction that is a delivery and optionally a return.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Deliver <Dlvr>	[1..1]			298
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		298
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		299
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		299
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		299
	SecuritiesCollateral <SctiesColl>	[0..*]	±		299
	CashCollateral <CshColl>	[0..*]			301
	CollateralIdentification <CollId>	[0..1]	Text		302
	CashAccountIdentification <CshAcctId>	[0..1]	±		302
	DepositAmount <DpstAmt>	[0..1]	Amount		302
	DepositType <DpstTp>	[0..1]	CodeSet		303
	MaturityDate <MtrtyDt>	[0..1]	Date		303
	ValueDate <ValDt>	[0..1]	Date		303
	ExchangeRate <XchgRate>	[0..1]	Rate		303
	CollateralValue <CollVal>	[1..1]	Amount		303
	Haircut <Hrcut>	[0..1]	Rate		303
	OtherCollateral <OthrColl>	[0..*]	±		303
	Return <Rtr>	[0..1]			304
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		305
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		305
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		305
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		306
	SecuritiesCollateral <SctiesColl>	[0..*]	±		306
	CashCollateral <CshColl>	[0..*]			308
	CollateralIdentification <CollId>	[0..1]	Text		309
	CashAccountIdentification <CshAcctId>	[0..1]	±		309
	ReturnExcess <RtrXcss>	[0..1]	Indicator		309
	DepositAmount <DpstAmt>	[0..1]	Amount		310
	DepositType <DpstTp>	[0..1]	CodeSet		310
	MaturityDate <MtrtyDt>	[0..1]	Date		310
	ValueDate <ValDt>	[0..1]	Date		310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExchangeRate <XchgRate>	[0..1]	Rate		310
	CollateralValue <CollVal>	[1..1]	Amount		310
	Haircut <Hrcut>	[0..1]	Rate		310
	OtherCollateral <OthrColl>	[0..*]	±		311

16.1.6.3.1 Deliver <Dlvr>

Presence: [1..1]

Definition: Provides the collateral movement direction that is a delivery only.

Deliver <Dlvr> contains the following **Collateral16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		298
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		299
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		299
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		299
	SecuritiesCollateral <SctiesColl>	[0..*]	±		299
	CashCollateral <CshColl>	[0..*]			301
	CollateralIdentification <CollId>	[0..1]	Text		302
	CashAccountIdentification <CshAcctId>	[0..1]	±		302
	DepositAmount <DpstAmt>	[0..1]	Amount		302
	DepositType <DpstTp>	[0..1]	CodeSet		303
	MaturityDate <MtrtyDt>	[0..1]	Date		303
	ValueDate <ValDt>	[0..1]	Date		303
	ExchangeRate <XchgRate>	[0..1]	Rate		303
	CollateralValue <CollVal>	[1..1]	Amount		303
	Haircut <Hrcut>	[0..1]	Rate		303
	OtherCollateral <OthrColl>	[0..*]	±		303

16.1.6.3.1.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: "Max35Text" on page 428

16.1.6.3.1.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: "Max35Text" on page 428

16.1.6.3.1.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: "Max140Text" on page 427

16.1.6.3.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: "Max35Text" on page 428

16.1.6.3.1.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral8" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		250
	SecurityIdentification <SctyId>	[1..1]	±		251
	MaturityDate <MtrtyDt>	[0..1]	±		251
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		251
	Quantity <Qty>	[1..1]	±		251
	Price <Pric>	[0..1]	±		252
	MarketValue <MktVal>	[0..1]	Amount		252
	Haircut <Hrcut>	[0..1]	Rate		252
	CollateralValue <CollVal>	[0..1]	Amount		252
	ValueDate <ValDt>	[0..1]	Date		252
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		252
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		253
	SettlementParameters <SttlmParams>	[0..1]			253
	TradeDate <TradDt>	[1..1]	DateTime		255
	SettlementParties <SttlmPties>	[0..1]			255
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]			257
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]			263
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrcgId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270
	CollateralOwnership <CollOwnrsh>	[1..1]			270
	Proprietary <Prtry>	[1..1]	Indicator		270
	ClientName <CIntNm>	[0..1]	±		270

16.1.6.3.1.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		302
	CashAccountIdentification <CshAcctId>	[0..1]	±		302
	DepositAmount <DpstAmt>	[0..1]	Amount		302
	DepositType <DpstTp>	[0..1]	CodeSet		303
	MaturityDate <MtrtyDt>	[0..1]	Date		303
	ValueDate <ValDt>	[0..1]	Date		303
	ExchangeRate <XchgRate>	[0..1]	Rate		303
	CollateralValue <CollVal>	[1..1]	Amount		303
	Haircut <Hrcut>	[0..1]	Rate		303

16.1.6.3.1.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.6.3.1.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		214
Or}	Other <Othr>	[1..1]			214
	Identification <Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

16.1.6.3.1.6.3 DepositAmount <DpstAmt>

Presence: [0..1]

Definition: Amount of the deposit.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.6.3.1.6.4 DepositType <DpstTp>*Presence:* [0..1]*Definition:* Specifies whether the deposit is fixed term or call/notice.*Datatype:* "DepositType1Code" on page 410

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.6.3.1.6.5 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Planned final repayment date at the time of issuance.*Datatype:* "ISODate" on page 424**16.1.6.3.1.6.6 ValueDate <ValDt>***Presence:* [0..1]*Definition:* Valuation date of the cash taken as collateral.*Datatype:* "ISODate" on page 424**16.1.6.3.1.6.7 ExchangeRate <XchgRate>***Presence:* [0..1]*Definition:* Exchange rate.*Datatype:* "BaseOneRate" on page 426**16.1.6.3.1.6.8 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.6.3.1.6.9 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 426**16.1.6.3.1.7 OtherCollateral <OthrColl>***Presence:* [0..*]*Definition:* Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		241
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		241
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		242
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		242
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		242
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		243
	Issuer <Issr>	[0..1]	±		243
	ValueDate <ValDt>	[0..1]	Date		243
	ExchangeRate <XchgRate>	[0..1]	Rate		243
	MarketValue <MktVal>	[0..1]	Amount		244
	Haircut <Hrcut>	[0..1]	Rate		244
	CollateralValue <CollVal>	[1..1]	Amount		244
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		244
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244

16.1.6.3.2 Return <Rtr>

Presence: [0..1]

Definition: Provides the collateral movement direction that is a return only.

Return <Rtr> contains the following **Collateral17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		305
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		305
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		305
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		306
	SecuritiesCollateral <SctiesColl>	[0..*]	±		306
	CashCollateral <CshColl>	[0..*]			308
	CollateralIdentification <CollId>	[0..1]	Text		309
	CashAccountIdentification <CshAcctId>	[0..1]	±		309
	ReturnExcess <RtrXcss>	[0..1]	Indicator		309
	DepositAmount <DpstAmt>	[0..1]	Amount		310
	DepositType <DpstTp>	[0..1]	CodeSet		310
	MaturityDate <MtrtyDt>	[0..1]	Date		310
	ValueDate <ValDt>	[0..1]	Date		310
	ExchangeRate <XchgRate>	[0..1]	Rate		310
	CollateralValue <CollVal>	[1..1]	Amount		310
	Haircut <Hrcut>	[0..1]	Rate		310
	OtherCollateral <OthrColl>	[0..*]	±		311

16.1.6.3.2.1 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Specifies the reference to the unambiguous identification of the margin call request.

Datatype: "Max35Text" on page 428

16.1.6.3.2.2 MarginCallResponseIdentification <MrgnCallRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the margin call response.

Datatype: "Max35Text" on page 428

16.1.6.3.2.3 StandardSettlementInstructions <StdSttlmInstrs>

Presence: [0..1]

Definition: Specifies the standard settlement instructions.

Datatype: "Max140Text" on page 427

16.1.6.3.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>

Presence: [0..1]

Definition: Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

Datatype: "Max35Text" on page 428

16.1.6.3.2.5 SecuritiesCollateral <SctiesColl>

Presence: [0..*]

Definition: Collateral type is securities.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral8" on page 248 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		250
	SecurityIdentification <SctyId>	[1..1]	±		251
	MaturityDate <MtrtyDt>	[0..1]	±		251
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		251
	Quantity <Qty>	[1..1]	±		251
	Price <Pric>	[0..1]	±		252
	MarketValue <MktVal>	[0..1]	Amount		252
	Haircut <Hrcut>	[0..1]	Rate		252
	CollateralValue <CollVal>	[0..1]	Amount		252
	ValueDate <ValDt>	[0..1]	Date		252
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		252
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		253
	SettlementParameters <SttlmParams>	[0..1]			253
	TradeDate <TradDt>	[1..1]	DateTime		255
	SettlementParties <SttlmPties>	[0..1]			255
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]			257
	Depository <Dpstry>	[1..1]	±		258
	Party1 <Pty1>	[1..1]			259
	PartyIdentification <PtyId>	[1..1]	±		259
	AccountIdentification <AcctId>	[0..1]	Text		259
	ProcessingIdentification <PrcgId>	[0..1]	Text		259
	ProcessingDate <PrcgDt>	[0..1]	±		259
	SubAccount <SubAcct>	[0..1]	±		260
	ContactPerson <CtctPrsn>	[0..1]	±		260
	Party2 <Pty2>	[0..1]			260
	Identification <Id>	[1..1]	±		261
	AlternateIdentification <AltrnId>	[0..1]			262
	IdentificationType <IdTp>	[1..1]			262
{Or	Code <Cd>	[1..1]	CodeSet		262
Or}	Proprietary <Prtry>	[1..1]	±		262

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Country <Ctry>	[1..1]	CodeSet		263
	AlternateIdentification <AltrnId>	[1..1]	Text		263
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		263
	ProcessingIdentification <PrcgId>	[0..1]	Text		263
	AdditionalInformation <AddtlInf>	[0..1]	±		263
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]			263
	Depository <Dpstry>	[1..1]	±		264
	Party1 <Pty1>	[1..1]			265
	PartyIdentification <PtyId>	[1..1]	±		265
	AccountIdentification <AcctId>	[0..1]	Text		265
	ProcessingIdentification <PrcgId>	[0..1]	Text		266
	ProcessingDate <PrcgDt>	[0..1]	±		266
	SubAccount <SubAcct>	[0..1]	±		266
	ContactPerson <CtctPrsn>	[0..1]	±		266
	Party2 <Pty2>	[0..1]			267
	Identification <Id>	[1..1]	±		267
	AlternateIdentification <AltrnId>	[0..1]			268
	IdentificationType <IdTp>	[1..1]			268
{Or	Code <Cd>	[1..1]	CodeSet		269
Or}	Proprietary <Prtry>	[1..1]	±		269
	Country <Ctry>	[1..1]	CodeSet		269
	AlternateIdentification <AltrnId>	[1..1]	Text		269
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		270
	ProcessingIdentification <PrcgId>	[0..1]	Text		270
	AdditionalInformation <AddtlInf>	[0..1]	±		270
	CollateralOwnership <CollOwnrsh>	[1..1]			270
	Proprietary <Prtry>	[1..1]	Indicator		270
	ClientName <CIntNm>	[0..1]	±		270

16.1.6.3.2.6 CashCollateral <CshColl>

Presence: [0..*]

Definition: Collateral type is cash.

CashCollateral <CshColl> contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		309
	CashAccountIdentification <CshAcctId>	[0..1]	±		309
	ReturnExcess <RtrXcss>	[0..1]	Indicator		309
	DepositAmount <DpstAmt>	[0..1]	Amount		310
	DepositType <DpstTp>	[0..1]	CodeSet		310
	MaturityDate <MtrtyDt>	[0..1]	Date		310
	ValueDate <ValDt>	[0..1]	Date		310
	ExchangeRate <XchgRate>	[0..1]	Rate		310
	CollateralValue <CollVal>	[1..1]	Amount		310
	Haircut <Hrcut>	[0..1]	Rate		310

16.1.6.3.2.6.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.6.3.2.6.2 CashAccountIdentification <CshAcctId>

Presence: [0..1]

Definition: Provides the identification of the clearing member 's cash account.

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		214
Or}	Other <Othr>	[1..1]			214
	Identification <Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

16.1.6.3.2.6.3 ReturnExcess <RtrXcss>

Presence: [0..1]

Definition: Indicates whether excess of cash should be returned or not.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.6.3.2.6.4 DepositAmount <DpstAmt>*Presence:* [0..1]*Definition:* Amount of the deposit.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.6.3.2.6.5 DepositType <DpstTp>***Presence:* [0..1]*Definition:* Specifies whether the deposit is fixed term or call/notice.*Datatype:* "DepositType1Code" on page 410

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.1.6.3.2.6.6 MaturityDate <MtrtyDt>*Presence:* [0..1]*Definition:* Planned final repayment date at the time of issuance.*Datatype:* "ISODate" on page 424**16.1.6.3.2.6.7 ValueDate <ValDt>***Presence:* [0..1]*Definition:* Valuation date of the cash taken as collateral.*Datatype:* "ISODate" on page 424**16.1.6.3.2.6.8 ExchangeRate <XchgRate>***Presence:* [0..1]*Definition:* Exchange rate.*Datatype:* "BaseOneRate" on page 426**16.1.6.3.2.6.9 CollateralValue <CollVal>***Presence:* [1..1]*Definition:* Value of the collateral after taking into account the haircut.*Datatype:* "ActiveCurrencyAndAmount" on page 404**16.1.6.3.2.6.10 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.*Datatype:* "PercentageRate" on page 426

16.1.6.3.2.7 OtherCollateral <OthrColl>

Presence: [0..*]

Definition: Collateral type is other than securities or cash for example letter of credit.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral5" on page 241 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		241
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		241
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		242
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		242
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		242
	IssueDate <IssDt>	[0..1]	±		242
	ExpiryDate <XpryDt>	[0..1]	±		242
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		243
	Issuer <Issr>	[0..1]	±		243
	ValueDate <ValDt>	[0..1]	Date		243
	ExchangeRate <XchgRate>	[0..1]	Rate		243
	MarketValue <MktVal>	[0..1]	Amount		244
	Haircut <Hrcut>	[0..1]	Rate		244
	CollateralValue <CollVal>	[1..1]	Amount		244
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		244
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		244

16.1.6.4 CollateralMovement10

Definition: Provides the agreed amount and the collateral movement direction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		311
	MovementDirection <MvmntDrctn>	[0..*]	±		312

16.1.6.4.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Provides the call amount that is agreed and that will result in a collateral movement.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.6.4.2 MovementDirection <MvmntDrctn>

Presence: [0..*]

Definition: Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

MovementDirection <MvmntDrctn> contains one of the following elements (see "CollateralMovement5Choice" on page 286 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralMovementDirection <CollMvmntDrctn>	[1..1]	±		287
Or}	Return <Rtr>	[1..1]			289
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		289
	MarginCallResponseIdentification <MrgnCallRspnId>	[0..1]	Text		290
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		290
	CollateralProposalResponseIdentification <CollPrpslRspnId>	[0..1]	Text		290
	SecuritiesCollateral <SctiesColl>	[0..*]	±		290
	CashCollateral <CshColl>	[0..*]			292
	CollateralIdentification <CollId>	[0..1]	Text		293
	CashAccountIdentification <CshAcctId>	[0..1]	±		293
	ReturnExcess <RtrXcss>	[0..1]	Indicator		293
	DepositAmount <DpstAmt>	[0..1]	Amount		294
	DepositType <DpstTp>	[0..1]	CodeSet		294
	MaturityDate <MtrtyDt>	[0..1]	Date		294
	ValueDate <ValDt>	[0..1]	Date		294
	ExchangeRate <XchgRate>	[0..1]	Rate		294
	CollateralValue <CollVal>	[1..1]	Amount		294
	Haircut <Hrcut>	[0..1]	Rate		294
	OtherCollateral <OthrColl>	[0..*]	±		295

16.1.6.5 CollateralMovement9

Definition: Specifies the type of collateral that will be delivered and the date to be reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		313
	Date <Dt>	[0..1]	Date		313

16.1.6.5.1 CollateralType <CollTp>

Presence: [1..1]

Definition: Specifies the type of collateral.

Datatype: "CollateralType1Code" on page 409

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.

16.1.6.5.2 Date <Dt>

Presence: [0..1]

Definition: Date by which the collateral movement must be executed.

Datatype: "ISODate" on page 424

16.1.7 Collateral Proposal

16.1.7.1 CollateralProposal5Choice

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposalDetails <CollPrpslDtls>	[1..1]	±		313
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		314

16.1.7.1.1 CollateralProposalDetails <CollPrpslDtls>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount.

CollateralProposalDetails <CollPrpsIDtls> contains the following elements (see "CollateralProposal6" on page 323 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]	±		323
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		323

16.1.7.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides details about the proposal for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "CollateralMovement10" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		311
	MovementDirection <MvmntDrctn>	[0..*]	±		312

16.1.7.2 SecuritiesCollateralResponse1

Definition: Provides more details on the response such as the response type, the collateral identification, and optionally further details in case of rejection.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		314
	AssetNumber <AsstNb>	[0..1]	Text		315
	ResponseType <RspnTp>	[1..1]	CodeSet		315
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		315
	RejectionInformation <RjctnInf>	[0..1]	Text		315

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

Or /RejectionInformation Must be present

16.1.7.2.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.7.2.2 AssetNumber <AsstNb>*Presence:* [0..1]*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.*Datatype:* "Max35Text" on page 428**16.1.7.2.3 ResponseType <RspnTp>***Presence:* [1..1]*Definition:* Specifies the status of the collateral proposal.*Datatype:* "Status4Code" on page 423

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

16.1.7.2.4 RejectionReason <RjctnRsn>*Presence:* [0..1]*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.*Datatype:* "RejectionReasonV021Code" on page 421

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.1.7.2.5 RejectionInformation <RjctnInf>*Presence:* [0..1]*Definition:* Additional information regarding why the collateral proposal has a rejected status.*Datatype:* "Max35Text" on page 428**16.1.7.3 CashCollateralResponse2***Definition:* Provides more details on the response such as the response type, the collateral identification, and optionally further details in case of rejection.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		316
	CollateralIdentification <CollId>	[0..1]	Text		316
	AssetNumber <AsstNb>	[0..1]	Text		316
	CashAccountIdentification <CshAcctId>	[0..1]	±		316
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		317
	RejectionInformation <RjctnInf>	[0..1]	Text		317

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

16.1.7.3.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: "Status4Code" on page 423

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

16.1.7.3.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.7.3.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 428

16.1.7.3.4 CashAccountIdentification <CshAcctId>

Presence: [0..1]

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

CashAccountIdentification <CshAcctId> contains one of the following elements (see "AccountIdentification4Choice" on page 214 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet		214
Or}	Other <Othr>	[1..1]			214
	Identification <Id>	[1..1]	Text		215
	SchemeName <SchmeNm>	[0..1]			215
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	Text		215
	Issuer <Issr>	[0..1]	Text		215

16.1.7.3.5 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: "RejectionReasonV021Code" on page 421

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.1.7.3.6 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: "Max35Text" on page 428

16.1.7.4 OtherCollateralResponse2

Definition: Provides more details on the response such as the response type, the collateral identification, and optionally further details in case of rejection.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		318
	CollateralIdentification <CollId>	[0..1]	Text		318
	AssetNumber <AsstNb>	[0..1]	Text		318
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		318
	RejectionInformation <RjctnInf>	[0..1]	Text		319

Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/RejectionReason Must be present

16.1.7.4.1 ResponseType <RspnTp>

Presence: [1..1]

Definition: Specifies the status of the collateral proposal.

Datatype: "Status4Code" on page 423

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

16.1.7.4.2 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the proposed collateral.

Datatype: "Max35Text" on page 428

16.1.7.4.3 AssetNumber <AsstNb>

Presence: [0..1]

Definition: Identifies the register number of the collateral deposit assigned by the central counterparty.

Datatype: "Max35Text" on page 428

16.1.7.4.4 RejectionReason <RjctnRsn>

Presence: [0..1]

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Datatype: "RejectionReasonV021Code" on page 421

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.1.7.4.5 RejectionInformation <RjctnInf>

Presence: [0..1]

Definition: Additional information regarding why the collateral proposal has a rejected status.

Datatype: "Max35Text" on page 428

16.1.7.5 CollateralResponse2

Definition: Provides additional information on the collateral proposal(s), that is either in cash, securities or other types.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]	±		319
	CashCollateralResponse <CshCollRspn>	[0..*]	±		320
	OtherCollateralResponse <OthrCollRspn>	[0..*]	±		320

Constraints

- **CollateralResponsePresenceRule**

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

Following Must be True

```

/CashCollateralResponse[*] Must be present
Or    /SecuritiesCollateralResponse[*] Must be present
Or    /OtherCollateralResponse[*] Must be present

```

16.1.7.5.1 SecuritiesCollateralResponse <SctiesCollRspn>

Presence: [0..*]

Definition: Provides details on the securities collateral proposal.

SecuritiesCollateralResponse <SctiesCollRspn> contains the following elements (see "SecuritiesCollateralResponse1" on page 314 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <Colld>	[0..1]	Text		314
	AssetNumber <AsstNb>	[0..1]	Text		315
	ResponseType <RspnTp>	[1..1]	CodeSet		315
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		315
	RejectionInformation <RjctnInf>	[0..1]	Text		315

16.1.7.5.2 CashCollateralResponse <CshCollRspn>

Presence: [0..*]

Definition: Provides details on the cash collateral proposal.

CashCollateralResponse <CshCollRspn> contains the following elements (see "CashCollateralResponse2" on page 315 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		316
	CollateralIdentification <Colld>	[0..1]	Text		316
	AssetNumber <AsstNb>	[0..1]	Text		316
	CashAccountIdentification <CshAcctId>	[0..1]	±		316
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		317
	RejectionInformation <RjctnInf>	[0..1]	Text		317

16.1.7.5.3 OtherCollateralResponse <OthrCollRspn>

Presence: [0..*]

Definition: Provides details on other collateral proposal.

OtherCollateralResponse <OthrCollRspn> contains the following elements (see "OtherCollateralResponse2" on page 317 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ResponseType <RspnTp>	[1..1]	CodeSet		318
	CollateralIdentification <Colld>	[0..1]	Text		318
	AssetNumber <AsstNb>	[0..1]	Text		318
	RejectionReason <RjctnRsn>	[0..1]	CodeSet		318
	RejectionInformation <RjctnInf>	[0..1]	Text		319

16.1.7.6 CollateralProposalResponseType3

Definition: Provides details on the response for a collateral proposal.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		321
	Type <Tp>	[1..1]	CodeSet		321
	Response <Rspn>	[1..1]	±		321

16.1.7.6.1 CollateralProposalIdentification <CollPrpsId>

Presence: [1..1]

Definition: Unique identifier for a collateral proposal.

Datatype: "Max35Text" on page 428

16.1.7.6.2 Type <Tp>

Presence: [1..1]

Definition: Indicates whether the collateral proposal is an initial or a counter proposal.

Datatype: "CollateralProposalResponse1Code" on page 408

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

16.1.7.6.3 Response <Rspn>

Presence: [1..1]

Definition: Provides response details for each of the proposed collateral pieces.

Response <Rspn> contains the following elements (see "CollateralResponse2" on page 319 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SecuritiesCollateralResponse <SctiesCollRspn>	[0..*]	±		319
	CashCollateralResponse <CshCollRspn>	[0..*]	±		320
	OtherCollateralResponse <OthrCollRspn>	[0..*]	±		320

16.1.7.7 CollateralProposalResponse3Choice

Definition: Provides the collateral proposal response for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	CollateralProposal <CollPrpsl>	[1..1]	±		322
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		322

16.1.7.7.1 CollateralProposal <CollPrpsl>

Presence: [1..1]

Definition: Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

CollateralProposal <CollPrpsl> contains the following elements (see "[CollateralProposalResponse3](#)" on page 322 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartrnMrng>	[1..1]	±		322
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		323

16.1.7.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the collateral proposal response for the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "[CollateralProposalResponseType3](#)" on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpslId>	[1..1]	Text		321
	Type <Tp>	[1..1]	CodeSet		321
	Response <Rspn>	[1..1]	±		321

16.1.7.8 CollateralProposalResponse3

Definition: Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartrnMrng>	[1..1]	±		322
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		323

16.1.7.8.1 VariationMargin <VartrnMrng>

Presence: [1..1]

Definition: Provides the collateral proposal response for the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see ["CollateralProposalResponseType3"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpsIld>	[1..1]	Text		321
	Type <Tp>	[1..1]	CodeSet		321
	Response <Rspn>	[1..1]	±		321

16.1.7.8.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the collateral proposal response for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see ["CollateralProposalResponseType3"](#) on page 321 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralProposalIdentification <CollPrpsIld>	[1..1]	Text		321
	Type <Tp>	[1..1]	CodeSet		321
	Response <Rspn>	[1..1]	±		321

16.1.7.9 CollateralProposal6

Definition: Provides details about the proposal for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		323
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		323

16.1.7.9.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Provides details about the proposal for the variation margin.

VariationMargin <VartnMrgn> contains the following elements (see ["CollateralMovement10"](#) on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		311
	MovementDirection <MvmntDrctn>	[0..*]	±		312

16.1.7.9.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides details about the proposal for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "CollateralMovement10" on page 311 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		311
	MovementDirection <MvmntDrctn>	[0..*]	±		312

16.1.8 Collateral Value

16.1.8.1 CollateralValuation5

Definition: Provides details about the valuation of each piece of collateral that is posted.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		324
	CollateralType <CollTp>	[1..1]	CodeSet		325
	SettlementStatus <SttlmSts>	[1..1]	CodeSet		325
	NumberOfDaysAccrued <NbOfDaysAcrd>	[1..1]	Quantity		325
	ValuationAmounts <ValtnAmts>	[1..1]			325
	CollateralAmount <CollAmt>	[1..1]	Amount		326
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount		326
	MarketValueAmount <MktValAmt>	[1..1]	Amount		326
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount		326
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount		326
	DayCountBasis <DayCntBsis>	[1..1]	CodeSet		326
	ExchangeRate <XchgRate>	[0..1]	Rate		330
	CurrencyHaircut <CcyHrcut>	[0..1]	Rate		330
	AdjustedRate <AdjstdRate>	[0..1]	Rate		330
	SecuritiesCollateral <SctiesColl>	[0..1]	±		330
	CashCollateral <CshColl>	[0..1]	±		331
	OtherCollateral <OthrColl>	[0..1]	±		332

16.1.8.1.1 CollateralIdentification <CollId>

Presence: [0..1]

Definition: Provides the identification of the valued collateral.

Datatype: "Max35Text" on page 428

16.1.8.1.2 CollateralType <CollTp>*Presence:* [1..1]*Definition:* Specifies the type of collateral used.*Datatype:* "CollateralType1Code" on page 409

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.

16.1.8.1.3 SettlementStatus <SttlmSts>*Presence:* [1..1]*Definition:* Provides the status of settlement of an instruction/financial instrument movement.*Datatype:* "SettlementStatus2Code" on page 422

CodeName	Name	Definition
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
STCR	SettlementTransactionCreated	Settlement has been created.
STLD	Settled	Settlement is complete.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.

16.1.8.1.4 NumberOfDaysAccrued <NbOfDaysAcrd>*Presence:* [1..1]*Definition:* Specifies the number of days used for interest calculation.*Datatype:* "Number" on page 426**16.1.8.1.5 ValuationAmounts <ValtnAmts>***Presence:* [1..1]*Definition:* Provides details on the collateral valuation.

ValuationAmounts <ValtnAmts> contains the following **CollateralAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAmount <CollAmt>	[1..1]	Amount		326
	ReportedCurrencyAndAmount <RptdCcyAndAmt>	[1..1]	Amount		326
	MarketValueAmount <MktValAmt>	[1..1]	Amount		326
	AccruedInterestAmount <AcrdIntrstAmt>	[0..1]	Amount		326
	FeesAndCommissions <FeesAndComssns>	[0..1]	Amount		326

16.1.8.1.5.1 CollateralAmount <CollAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the collateral currency.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.8.1.5.2 ReportedCurrencyAndAmount <RptdCcyAndAmt>

Presence: [1..1]

Definition: Specifies the total amount of the collateral in the reporting currency.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.8.1.5.3 MarketValueAmount <MktValAmt>

Presence: [1..1]

Definition: Specifies the total market to market value of the collateral in the reporting currency. It is the dirty price, that is, the accrued interest is included if any.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.8.1.5.4 AccruedInterestAmount <AcrdIntrstAmt>

Presence: [0..1]

Definition: Specifies the accrued interest on the value of the collateral in the currency of the collateral.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.8.1.5.5 FeesAndCommissions <FeesAndComssns>

Presence: [0..1]

Definition: Specifies the amount of money paid for the provision of financial services.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.8.1.6 DayCountBasis <DayCntBsis>

Presence: [1..1]

Definition: Specifies the computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 416

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28</p> <p>Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.</p>
A002	IC30365	<p>Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).</p>
A003	IC30Actual	<p>Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.</p>
A004	Actual360	<p>Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.</p>
A005	Actual365Fixed	<p>Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.</p>
A006	ActualActualICMA	<p>Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the</p>

CodeName	Name	Definition
		length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.</p>
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a

CodeName	Name	Definition
		<p>30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.</p>
A012	IC30E2360orEurobondbasismodel2	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.</p>
A013	IC30E3360orEurobondbasismodel3	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.</p>
A014	Actual365NL	<p>Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.</p>
NARR	Narrative	<p>Other method than A001-A014. See Narrative.</p>

16.1.8.1.7 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Specifies the exchange rate between the currency of the collateral and the reporting currency.

Datatype: "BaseOneRate" on page 426

16.1.8.1.8 CurrencyHaircut <CcyHrcut>

Presence: [0..1]

Definition: Specifies the haircut or valuation factor on the currency of the collateral expressed as a percentage.

Datatype: "BaseOneRate" on page 426

16.1.8.1.9 AdjustedRate <AdjstdRate>

Presence: [0..1]

Definition: Percentage by which the collateral amount needs to be adjusted.

Datatype: "BaseOneRate" on page 426

16.1.8.1.10 SecuritiesCollateral <SctiesColl>

Presence: [0..1]

Definition: Provides details on the securities collateral.

SecuritiesCollateral <SctiesColl> contains the following elements (see "SecuritiesCollateral6" on page 276 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		277
	SecurityIdentification <SctyId>	[1..1]	±		277
	MaturityDate <MtrtyDt>	[0..1]	±		278
	CollateralOwnership <CollOwnrsh>	[0..1]			278
	Proprietary <Prtry>	[1..1]	Indicator		278
	ClientName <CIntNm>	[0..1]	±		278
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		279
	Quantity <Qty>	[1..1]	±		279
	BlockedQuantity <BlckdQty>	[0..1]	±		279
	Price <Pric>	[0..1]	±		280
	MarketValue <MktVal>	[0..1]	Amount		280
	Haircut <Hrcut>	[0..1]	Rate		280
	CollateralValue <CollVal>	[0..1]	Amount		280
	ValueDate <ValDt>	[0..1]	Date		280
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		280
	SafekeepingPlace <SfkpgPlc>	[1..1]	±		281

16.1.8.1.11 CashCollateral <CshColl>

Presence: [0..1]

Definition: Provides details on the cash collateral valuation.

CashCollateral <CshColl> contains the following elements (see "CashCollateral4" on page 247 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		247
	DepositAmount <DpstAmt>	[0..1]	Amount		247
	DepositType <DpstTp>	[0..1]	CodeSet		248
	BlockedAmount <BlckdAmt>	[0..1]	Amount		248
	MaturityDate <MtrtyDt>	[0..1]	Date		248
	ValueDate <ValDt>	[0..1]	Date		248
	ExchangeRate <XchgRate>	[0..1]	Rate		248
	CollateralValue <CollVal>	[1..1]	Amount		248
	Haircut <Hrcut>	[0..1]	Rate		248

16.1.8.1.12 OtherCollateral <OthrColl>

Presence: [0..1]

Definition: Provides details on other collateral valuation.

OtherCollateral <OthrColl> contains the following elements (see "OtherCollateral6" on page 236 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		236
	LetterOfCreditIdentification <LtrOfCdtId>	[0..1]	Text		237
	LetterOfCreditAmount <LtrOfCdtAmt>	[0..1]	Amount		237
	GuaranteeAmount <GrntAmt>	[0..1]	Amount		237
	OtherTypeOfCollateral <OthrTpOfColl>	[0..1]	±		237
	CollateralOwnership <CollOwnrsh>	[0..1]			237
	Proprietary <Prtry>	[1..1]	Indicator		237
	ClientName <CIntNm>	[0..1]	±		238
	IssueDate <IsseDt>	[0..1]	±		238
	ExpiryDate <XpryDt>	[0..1]	±		238
	LimitedCoverageIndicator <LtdCvrgInd>	[0..1]	Indicator		239
	Issuer <Issr>	[0..1]	±		239
	BlockedQuantity <BlckdQty>	[0..1]	±		239
	ValueDate <ValDt>	[0..1]	Date		239
	ExchangeRate <XchgRate>	[0..1]	Rate		239
	MarketValue <MktVal>	[0..1]	Amount		240
	Haircut <Hrcut>	[0..1]	Rate		240
	CollateralValue <CollVal>	[1..1]	Amount		240
	SafekeepingPlace <SfkpgPlc>	[0..1]	±		240
	SafekeepingAccount <SfkpgAcct>	[0..1]	±		240

16.1.9 Current Collateral

16.1.9.1 MarginCollateral1

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount		334
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount		334
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount		334
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount		334
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount		334
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount		334

16.1.9.1.1 HeldByPartyA <HeldByPtyA>

Presence: [0..1]

Definition: Post haircut market value of all margin collateral held by party A.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.1.2 HeldByPartyB <HeldByPtyB>

Presence: [0..1]

Definition: Post haircut market value of all margin collateral held by party B.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.1.3 PriorAgreedToPartyA <PrrAgrdToPtyA>

Presence: [0..1]

Definition: Sum of all margin agreed amounts due to party A from prior days' collateral calls where collateral movements have not yet been agreed.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.1.4 PriorAgreedToPartyB <PrrAgrdToPtyB>

Presence: [0..1]

Definition: Sum of all margin agreed amounts due to party B from prior days' collateral calls where collateral movements have not yet been agreed.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.1.5 InTransitToPartyA <InTrnstToPtyA>

Presence: [0..1]

Definition: Sum of all margin collateral movements due to party A in progress but not yet settled.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.1.6 InTransitToPartyB <InTrnstToPtyB>

Presence: [0..1]

Definition: Sum of all margin collateral movements due to party B in progress but not yet settled.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.2 ExpectedCollateralMovement2

Definition: Specifies the expected collateral type and direction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		335
	Return <Rtr>	[0..*]	±		335

16.1.9.2.1 Delivery <Dlvry>

Presence: [0..*]

Definition: Type of collateral that will be delivered and date by which the collateral movement is expected.

Delivery <Dlvry> contains the following elements (see "CollateralMovement9" on page 312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		313
	Date <Dt>	[0..1]	Date		313

16.1.9.2.2 Return <Rtr>

Presence: [0..*]

Definition: Type of collateral that will be returned and date by which the collateral movement is expected.

Return <Rtr> contains the following elements (see "CollateralMovement9" on page 312 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		313
	Date <Dt>	[0..1]	Date		313

16.1.9.3 ExpectedCollateral2Choice

Definition: Provides the expected collateral type and direction for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		335
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		336

16.1.9.3.1 ExpectedCollateralDetails <XpctdCollDtls>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

ExpectedCollateralDetails <XpctdCollDtls> contains the following elements (see ["ExpectedCollateral2"](#) on page 336 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]	±		336
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		336

16.1.9.3.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see ["ExpectedCollateralMovement2"](#) on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		335
	Return <Rtr>	[0..*]	±		335

16.1.9.4 ExpectedCollateral2

Definition: Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]	±		336
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		336

16.1.9.4.1 VariationMargin <VarthMrgn>

Presence: [1..1]

Definition: Provides the expected collateral type and direction for the variation margin.

VariationMargin <VarthMrgn> contains the following elements (see ["ExpectedCollateralMovement2"](#) on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		335
	Return <Rtr>	[0..*]	±		335

16.1.9.4.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the expected collateral type and direction for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "ExpectedCollateralMovement2" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		335
	Return <Rtr>	[0..*]	±		335

16.1.9.5 MarginCall2

Definition: Specifies the calculation and the resulting margin and independent amount needed to cover the risk exposure of one party versus another.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralAccountIdentification <CollAcctId>	[0..1]	±		337
	MarginCallResult <MrgnCallRslt>	[1..1]	±		338
	MarginDetailDueToA <MrgnDtlDueToA>	[0..1]	±		338
	MarginDetailDueToB <MrgnDtlDueToB>	[0..1]	±		339
	RequirementDetailsDueToA <RqrmntDtlsDueToA>	[0..1]			339
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		340
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		340
	RequirementDetailsDueToB <RqrmntDtlsDueToB>	[0..1]			340
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		340
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		341
	ExpectedCollateralDueToA <XpctdCollDueToA>	[0..1]	±		341
	ExpectedCollateralDueToB <XpctdCollDueToB>	[0..1]	±		341

16.1.9.5.1 CollateralAccountIdentification <CollAcctId>

Presence: [0..1]

Definition: Provides additional information on the collateral account of the party delivering/receiving the collateral.

CollateralAccountIdentification <CollAcctId> contains the following elements (see "CollateralAccount2" on page 218 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		218
	Type <Tp>	[0..1]	±		218
	Name <Nm>	[0..1]	Text		219

16.1.9.5.2 MarginCallResult <MrgnCallRslt>*Presence:* [1..1]

Definition: Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

MarginCallResult <MrgnCallRslt> contains the following elements (see "[MarginCallResult3](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount		362
	MarginCallResult <MrgnCallRslt>	[1..1]	±		362

16.1.9.5.3 MarginDetailDueToA <MrgnDtlDueToA>*Presence:* [0..1]

Definition: Provides details about the margin calculation that would be due to party A.

MarginDetailDueToA <MrgnDtlDueToA> contains the following elements (see "[MarginCall1](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtls>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

16.1.9.5.4 MarginDetailDueToB <MrgnDtlDueToB>

Presence: [0..1]

Definition: Provides details about the margin calculation that would be due to party B.

MarginDetailDueToB <MrgnDtlDueToB> contains the following elements (see "[MarginCall1](#)" on page 342 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtls>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

16.1.9.5.5 RequirementDetailsDueToA <RqrmntDtlsDueToA>

Presence: [0..1]

Definition: Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

RequirementDetailsDueToA <RqrmntDtlsDueToA> contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		340
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		340

16.1.9.5.5.1 MarginRequirement <MrgnRqrmnt>*Presence:* [1..1]*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.**MarginRequirement <MrgnRqrmnt>** contains the following elements (see "[Requirement1](#)" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		360
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		361

16.1.9.5.5.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>*Presence:* [1..1]*Definition:* Provides details about the margin requirements for the segregated independent amount only.**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "[MarginRequirement1](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

16.1.9.5.6 RequirementDetailsDueToB <RqrmntDtlsDueToB>*Presence:* [0..1]*Definition:* Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.**RequirementDetailsDueToB <RqrmntDtlsDueToB>** contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		340
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		341

16.1.9.5.6.1 MarginRequirement <MrgnRqrmnt>*Presence:* [1..1]*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

MarginRequirement <MrgnRqrmnt> contains the following elements (see "Requirement1" on page 360 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		360
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		361

16.1.9.5.6.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the segregated independent amount only.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "MarginRequirement1" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

16.1.9.5.7 ExpectedCollateralDueToA <XpctdCollDueToA>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

ExpectedCollateralDueToA <XpctdCollDueToA> contains one of the following elements (see "ExpectedCollateral2Choice" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		335
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		336

16.1.9.5.8 ExpectedCollateralDueToB <XpctdCollDueToB>

Presence: [0..1]

Definition: Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

ExpectedCollateralDueToB <XpctdCollDueToB> contains one of the following elements (see "ExpectedCollateral2Choice" on page 335 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		335
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		336

16.1.9.6 MarginCall1

Definition: Details of the margin call request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount		342
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount		342
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		342
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		343
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		343
	MarginTerms <MrgnTerms>	[0..1]			344
{Or	MarginDetails <MrgnDtls>	[1..1]			345
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347
	CollateralBalance <CollBal>	[0..1]	±		347

16.1.9.6.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.6.2 ExposedAmountPartyB <XpsdAmtPtyB>

Presence: [0..1]

Definition: Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.6.3 ExposureConvention <XpsrCnvtn>

Presence: [0..1]

Definition: Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or

- gross in which two separate variation margin requirements will be determined.

Datatype: "ExposureConventionType1Code" on page 412

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

16.1.9.6.4 IndependentAmountPartyA <IndpdntAmtPtyA>

Presence: [0..1]

Definition: Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.

IndependentAmountPartyA <IndpdntAmtPtyA> contains the following elements (see "AggregatedIndependentAmount1" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			356
	Amount <Amt>	[1..1]	Amount		356
	Convention <Cnvntn>	[1..1]	CodeSet		356
	ValueAtRisk <ValAtRsk>	[0..1]			357
	Amount <Amt>	[1..1]	Amount		357
	Convention <Cnvntn>	[1..1]	CodeSet		357
	NetOpenPosition <NetOpnPos>	[0..1]			358
	Amount <Amt>	[1..1]	Amount		358
	Convention <Cnvntn>	[1..1]	CodeSet		358
	OtherAmount <OthrAmt>	[0..*]			359
	Description <Desc>	[0..1]	Text		359
	Amount <Amt>	[1..1]	Amount		359
	Convention <Cnvntn>	[1..1]	CodeSet		359

16.1.9.6.5 IndependentAmountPartyB <IndpdntAmtPtyB>

Presence: [0..1]

Definition: An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

IndependentAmountPartyB <IndpdntAmtPtyB> contains the following elements (see "AggregatedIndependentAmount1" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			356
	Amount <Amt>	[1..1]	Amount		356
	Convention <Cnvntn>	[1..1]	CodeSet		356
	ValueAtRisk <ValAtRsk>	[0..1]			357
	Amount <Amt>	[1..1]	Amount		357
	Convention <Cnvntn>	[1..1]	CodeSet		357
	NetOpenPosition <NetOpnPos>	[0..1]			358
	Amount <Amt>	[1..1]	Amount		358
	Convention <Cnvntn>	[1..1]	CodeSet		358
	OtherAmount <OthrAmt>	[0..*]			359
	Description <Desc>	[0..1]	Text		359
	Amount <Amt>	[1..1]	Amount		359
	Convention <Cnvntn>	[1..1]	CodeSet		359

16.1.9.6.6 MarginTerms <MrgnTerms>

Presence: [0..1]

Definition: Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

MarginTerms <MrgnTerms> contains one of the following **MarginTerms1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginDetails <MrgnDtls>	[1..1]			345
	VariationMargin <VartrnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		347

16.1.9.6.6.1 MarginDetails <MrgnDtls>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.

MarginDetails <MrgnDtls> contains the following **Margin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]			345
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		346

16.1.9.6.6.1.1 VariationMargin <VartnMrgn>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the variation margin.

VariationMargin <VartnMrgn> contains the following **VariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount		345
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		345
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		346
	RoundingAmount <RndgAmt>	[1..1]	Amount		346
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		346

16.1.9.6.6.1.1.1 ThresholdAmount <ThrshldAmt>

Presence: [1..1]

Definition: Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.6.6.1.1.2 ThresholdType <ThrshldTp>

Presence: [0..1]

Definition: Specifies if the threshold amount is secured or unsecured.

Datatype: "ThresholdType1Code" on page 423

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

16.1.9.6.6.1.3 MinimumTransferAmount <MinTrfAmt>

Presence: [1..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of variation margin).

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.6.6.1.4 RoundingAmount <RndgAmt>

Presence: [1..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of collateral.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.9.6.6.1.5 RoundingMethod <RndgMtd>

Presence: [1..1]

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Datatype: "RoundingMethod1Code" on page 421

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

16.1.9.6.6.1.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>

Presence: [0..1]

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn> contains the following elements (see "[SegregatedIndependentAmountMargin1](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		355
	RoundingAmount <RndgAmt>	[0..1]	Amount		355
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		355

16.1.9.6.6.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>

Presence: [1..1]

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn> contains the following elements (see "[SegregatedIndependentAmountMargin1](#)" on page 355 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		355
	RoundingAmount <RndgAmt>	[0..1]	Amount		355
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		355

16.1.9.6.7 CollateralBalance <CollBal>

Presence: [0..1]

Definition: Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

CollateralBalance <CollBal> contains one of the following elements (see "[CollateralBalance1Choice](#)" on page 224 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtlColl>	[1..1]	Amount		224
Or	CollateralDetails <CollDtls>	[1..1]			224
	VariationMargin <VartrnMrgn>	[1..1]	±		225
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		225
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		225

16.1.10 Date Period

16.1.10.1 DatePeriodDetails

Definition: Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		348
	ToDate <ToDt>	[1..1]	Date		348

16.1.10.1.1 FromDate <FrDt>

Presence: [1..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 424

16.1.10.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 424

16.1.11 Date Time

16.1.11.1 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		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.11.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 424

16.1.11.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODatetime" on page 424

16.1.11.2 DateFormat14Choice

Definition: Choice between an ISODate format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		349
Or}	DateCode <DtCd>	[1..1]			349
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.11.2.1 Date <Dt>

Presence: [1..1]

Definition: Date expressed as a calendar date.

Datatype: "ISODate" on page 424

16.1.11.2.2 DateCode <DtCd>

Presence: [1..1]

Definition: Specifies the type of date.

DateCode <DtCd> contains one of the following **DateCode9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		349
Or}	Proprietary <Prtry>	[1..1]	±		349

16.1.11.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the type of date.

Datatype: "DateType2Code" on page 410

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

16.1.11.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Proprietary identification of the type of date.

Proprietary <Prtry> contains the following elements (see "GenericIdentification30" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.12 Financial Instrument

16.1.12.1 SecurityIdentification19

Definition: Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		351
	OtherIdentification <Othrld>	[0..*]			351
	Identification <Id>	[1..1]	Text		351
	Suffix <Sfx>	[0..1]	Text		351
	Type <Tp>	[1..1]	±		351
	Description <Desc>	[0..1]	Text		351

Constraints

- **DescriptionPresenceRule**

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

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

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

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

- **OtherIdentificationPresenceRule**

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

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

16.1.12.1.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: ["ISINOct2015Identifier" on page 425](#)

16.1.12.1.2 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		351
	Suffix <Sfx>	[0..1]	Text		351
	Type <Tp>	[1..1]	±		351

16.1.12.1.2.1 Identification <Id>

Presence: [1..1]

Definition: Identification of a security.

Datatype: ["Max35Text" on page 428](#)

16.1.12.1.2.2 Suffix <Sfx>

Presence: [0..1]

Definition: Identifies the suffix of the security identification.

Datatype: ["Max16Text" on page 427](#)

16.1.12.1.2.3 Type <Tp>

Presence: [1..1]

Definition: Type of the identification.

Type <Tp> contains one of the following elements (see ["IdentificationSource3Choice" on page 352](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		352
Or}	Proprietary <Prtry>	[1..1]	Text		353

16.1.12.1.3 Description <Desc>

Presence: [0..1]

Definition: Textual description of a security instrument.

Datatype: "Max140Text" on page 427

16.1.13 Financial Instrument Quantity

16.1.13.1 FinancialInstrumentQuantity1Choice

Definition: Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		352
Or	FaceAmount <FaceAmt>	[1..1]	Amount		352
Or}	AmortisedValue <AmtsdVal>	[1..1]	Amount		352

16.1.13.1.1 Unit <Unit>

Presence: [1..1]

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

Datatype: "DecimalNumber" on page 426

16.1.13.1.2 FaceAmount <FaceAmt>

Presence: [1..1]

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

Datatype: "ImpliedCurrencyAndAmount" on page 405

16.1.13.1.3 AmortisedValue <AmtsdVal>

Presence: [1..1]

Definition: Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

Datatype: "ImpliedCurrencyAndAmount" on page 405

16.1.14 Identification Information

16.1.14.1 IdentificationSource3Choice

Definition: Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		352
Or}	Proprietary <Prtry>	[1..1]	Text		353

16.1.14.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique and unambiguous identification source, as assigned via a pre-determined code list.

Datatype: ["ExternalFinancialInstrumentIdentificationType1Code"](#) on page 415

16.1.14.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unique and unambiguous identification source using a proprietary identification scheme.

Datatype: ["Max35Text"](#) on page 428

16.1.14.2 GenericIdentification78

Definition: Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		353
	Identification <Id>	[0..1]	Text		353

16.1.14.2.1 Type <Tp>

Presence: [1..1]

Definition: Proprietary information, often a code, issued by the data source scheme issuer.

Type <Tp> contains the following elements (see ["GenericIdentification30"](#) on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.14.2.2 Identification <Id>

Presence: [0..1]

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

Datatype: ["Max35Text"](#) on page 428

16.1.14.3 GenericIdentification30

Definition: Information related to an identification, for example, party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.14.3.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Exact4AlphaNumericText" on page 427**16.1.14.3.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 428**16.1.14.3.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 428**16.1.14.4 GenericIdentification36***Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.14.4.1 Identification <Id>*Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.*Datatype:* "Max35Text" on page 428**16.1.14.4.2 Issuer <Issr>***Presence:* [1..1]*Definition:* Entity that assigns the identification.*Datatype:* "Max35Text" on page 428**16.1.14.4.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 428

16.1.15 Independent Amount Term

16.1.15.1 SegregatedIndependentAmountMargin1

Definition: Elements used to calculate the collateral margin call for the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount		355
	RoundingAmount <RndgAmt>	[0..1]	Amount		355
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		355

16.1.15.1.1 MinimumTransferAmount <MinTrfAmt>

Presence: [1..1]

Definition: Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of segregated independent amount).

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.15.1.2 RoundingAmount <RndgAmt>

Presence: [0..1]

Definition: Amount specified to avoid the need to transfer uneven amounts of independent amount collateral.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.15.1.3 RoundingMethod <RndgMtd>

Presence: [0..1]

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Datatype: "RoundingMethod1Code" on page 421

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

16.1.16 Margin Call Calculation

16.1.16.1 AggregatedIndependentAmount1

Definition: Independent amount could be defined at a trade level or portfolio level. It is assumed that their treatment will be based on the exposure convention that is whether netted together or treated on a gross basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			356
	Amount <Amt>	[1..1]	Amount		356
	Convention <Cnvntn>	[1..1]	CodeSet		356
	ValueAtRisk <ValAtRsk>	[0..1]			357
	Amount <Amt>	[1..1]	Amount		357
	Convention <Cnvntn>	[1..1]	CodeSet		357
	NetOpenPosition <NetOpnPos>	[0..1]			358
	Amount <Amt>	[1..1]	Amount		358
	Convention <Cnvntn>	[1..1]	CodeSet		358
	OtherAmount <OthrAmt>	[0..*]			359
	Description <Desc>	[0..1]	Text		359
	Amount <Amt>	[1..1]	Amount		359
	Convention <Cnvntn>	[1..1]	CodeSet		359

16.1.16.1.1 Trade <Trad>

Presence: [0..1]

Definition: Total independent amount defined in the confirmations of individual trades.

Trade <Trad> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		356
	Convention <Cnvntn>	[1..1]	CodeSet		356

16.1.16.1.1.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.16.1.1.2 Convention <Cnvntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,

- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 416

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.1.2 ValueAtRisk <ValAtRsk>

Presence: [0..1]

Definition: Portfolio level independent amount that reflects portfolio change over a short time period using statistical techniques such as volatility and risk factor correlations.

ValueAtRisk <ValAtRsk> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		357
	Convention <Cnvntn>	[1..1]	CodeSet		357

16.1.16.1.2.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.16.1.2.2 Convention <Cnvntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 416

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.

CodeName	Name	Definition
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.1.3 NetOpenPosition <NetOpnPos>

Presence: [0..1]

Definition: Portfolio level independent amount related to parties net open position. Net open position means the total of the net long FX and the net options in respect of each currency where: net long FX for any currency shall be the net amount (if any) of that currency which the party "A" is long as against party "B" in respect of all FX transactions.

NetOpenPosition <NetOpnPos> contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount		358
	Convention <Cnvntn>	[1..1]	CodeSet		358

16.1.16.1.3.1 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.16.1.3.2 Convention <Cnvntn>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 416

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.

CodeName	Name	Definition
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.1.4 OtherAmount <OthrAmt>

Presence: [0..*]

Definition: Any other amount that should be considered to calculate the independent amount.

OtherAmount <OthrAmt> contains the following **IndependentAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		359
	Amount <Amt>	[1..1]	Amount		359
	Convention <Cnvtnt>	[1..1]	CodeSet		359

16.1.16.1.4.1 Description <Desc>

Presence: [0..1]

Definition: Description of the other amount used in the calculation of the independent amount.

Datatype: "Max140Text" on page 427

16.1.16.1.4.2 Amount <Amt>

Presence: [1..1]

Definition: Provides the independant amount.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.16.1.4.3 Convention <Cnvtnt>

Presence: [1..1]

Definition: Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

Datatype: "IndependentAmountConventionType1Code" on page 416

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.

CodeName	Name	Definition
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.1.16.2 Amount1

Definition: Margin amount payable by one party to the other party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount		360
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		360
	AdditionalInformation <AddtlInf>	[0..1]	Text		360

16.1.16.2.1 AgreedAmount <AgrdAmt>

Presence: [1..1]

Definition: Undisputed amount of the margin call request.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.16.2.2 MarginCallRequestIdentification <MrgnCallReqId>

Presence: [1..1]

Definition: Unique identifier for the margin call request.

Datatype: "Max35Text" on page 428

16.1.16.2.3 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information related to the margin call amount that has been agreed.

Datatype: "Max210Text" on page 427

16.1.16.3 Requirement1

Definition: Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		360
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		361

16.1.16.3.1 VariationMarginRequirement <VartnMrgnRqrmnt>

Presence: [1..1]

Definition: Provides details about the margin requirements for the variation margin.

VariationMarginRequirement <VartnMrgnRqrmnt> contains the following elements (see "[MarginRequirement1](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

16.1.16.3.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

Presence: [0..1]

Definition: Provides details about the margin requirements for the segregated independent amount.

SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt> contains the following elements (see "[MarginRequirement1](#)" on page 361 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

16.1.16.4 MarginRequirement1

Definition: Amount of expected margin required by any of the parties of the margin calculation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount		361
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount		361

16.1.16.4.1 DeliverMarginAmount <DlvrMrgnAmt>

Presence: [0..1]

Definition: Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.16.4.2 ReturnMarginAmount <RtrMrgnAmt>

Presence: [0..1]

Definition: Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

Datatype: "[ActiveCurrencyAndAmount](#)" on page 404

16.1.16.5 MarginCallResult3

Definition: Provides the summation of the call amounts per margin type and optionally the default fund amount (only for CCP).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount		362
	MarginCallResult <MrgnCallRslt>	[1..1]	±		362

16.1.16.5.1 DefaultFundAmount <DfltFndAmt>

Presence: [0..1]

Definition: Specifies the total amount required by the clearing member to participate to the default fund.

Datatype: "ActiveCurrencyAndAmount" on page 404

16.1.16.5.2 MarginCallResult <MrgnCallRslt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the variation margin and the segregated independent amount or the segregated independent amount only or the total margin call amount only.

MarginCallResult <MrgnCallRslt> contains one of the following elements (see "MarginCallResult2Choice" on page 362 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		362
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		363
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		363

16.1.16.6 MarginCallResult2Choice

Definition: Choice to provide the summation of the call amounts for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		362
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		363
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		363

16.1.16.6.1 MarginCallResultDetails <MrgnCallRsltDtls>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

MarginCallResultDetails <MrgnCallRsItDtls> contains the following elements (see "MarginCallResult2" on page 363 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRsIt>	[1..1]	±		363
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		364

16.1.16.6.2 MarginCallAmount <MrgnCallAmt>

Presence: [1..1]

Definition: Provides the summation of the call amounts.

MarginCallAmount <MrgnCallAmt> contains the following elements (see "Result1" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount		220
	DueToPartyB <DueToPtyB>	[0..1]	Amount		220
	AdditionalInformation <AddtlInf>	[0..1]	Text		221

16.1.16.6.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the segregated independent amount only.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Result1" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount		220
	DueToPartyB <DueToPtyB>	[0..1]	Amount		220
	AdditionalInformation <AddtlInf>	[0..1]	Text		221

16.1.16.7 MarginCallResult2

Definition: Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRsIt>	[1..1]	±		363
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		364

16.1.16.7.1 VariationMarginResult <VartnMrgnRsIt>

Presence: [1..1]

Definition: Provides the summation of the call amounts for the variation margin amount only.

VariationMarginResult <VartnMrgnRslt> contains the following elements (see "Result1" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount		220
	DueToPartyB <DueToPtyB>	[0..1]	Amount		220
	AdditionalInformation <AddtlInf>	[0..1]	Text		221

16.1.16.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

Presence: [0..1]

Definition: Provides the summation of the call amounts for the segregated independent amount.

SegregatedIndependentAmount <SgrtdIndpdntAmt> contains the following elements (see "Result1" on page 220 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount		220
	DueToPartyB <DueToPtyB>	[0..1]	Amount		220
	AdditionalInformation <AddtlInf>	[0..1]	Text		221

16.1.17 Miscellaneous

16.1.17.1 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		364
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		364

16.1.17.1.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 428

16.1.17.1.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.17.2 CollateralPurpose1Choice

Definition: Choice between a code and a proprietary code for collateral purpose.

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

16.1.17.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the collateral purpose using an ISO 20022 code.

Datatype: "CollateralPurpose1Code" on page 408

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

16.1.17.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the collateral purpose using a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.17.3 SegregatedIndependentAmountDispute1

Definition: Provides for the segregated independent amount, the dispute details like the dispute amount or the dispute date and the resolution type details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DisputeDetails <DsptDtls>	[1..1]	±		366
	DisputeResolutionType1Choice <DsptRslnTp1Chc>	[0..*]	±		366

16.1.17.3.1 DisputeDetails <DsptDtls>*Presence:* [1..1]*Definition:* Details of the disputed instruction.**DisputeDetails <DsptDtls>** contains the following elements (see "Dispute1" on page 281 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		281
	DisputedAmount <DsptdAmt>	[1..1]	Amount		282
	DisputeDate <DsptDt>	[1..1]	Date		282

16.1.17.3.2 DisputeResolutionType1Choice <DsptRslnTp1Chc>*Presence:* [0..*]*Definition:* Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.**DisputeResolutionType1Choice <DsptRslnTp1Chc>** contains one of the following elements (see "DisputeResolutionType1Choice" on page 283 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		283
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		284

16.1.17.4 ResponseType1Choice*Definition:* Choice between a response type code and a proprietary code.

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

16.1.17.4.1 Code <Cd>*Presence:* [1..1]*Definition:* Provides a margin call response type using an ISO 20022 code.*Datatype:* "MarginCallResponse1Code" on page 420

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

16.1.17.4.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Provides a margin call response type using a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.17.5 AgreementFramework1Choice

Definition: Choice between a code or a proprietary code for the underlying master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		367
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		367

16.1.17.5.1 AgreementFramework <AgrmtFrmwk>

Presence: [1..1]

Definition: Code to specify the type of collateral agreement.

Datatype: "[AgreementFramework1Code](#)" on page 407

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

16.1.17.5.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Proprietary identification to specify the type of collateral agreement.

ProprietaryIdentification <PrtryId> contains the following elements (see "[GenericIdentification30](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.17.6 YieldedOrValueType1Choice

Definition: Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		368
Or}	ValueType <ValTp>	[1..1]	CodeSet		368

16.1.17.6.1 Yielded <Yldd>

Presence: [1..1]

Definition: Indicates whether the price is expressed as a yield.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.17.6.2 ValueType <ValTp>

Presence: [1..1]

Definition: Type of value in which the price is expressed.

Datatype: "PriceValueType1Code" on page 420

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

16.1.17.7 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		369
	Envelope <Envlp>	[1..1]	(External Schema)		369

Constraints

- **SupplementaryDataRule**

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

16.1.17.7.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

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

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

Datatype: "Max350Text" on page 428

16.1.17.7.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

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

16.1.18 Party Identification**16.1.18.1 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		369
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		370
	RegistrationDetails <RegnDtls>	[0..1]	Text		370

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.

16.1.18.1.1 DeclarationDetails <DclrtnDtls>

Presence: [0..1]

Definition: Provides declaration details narrative relative to the party.

Datatype: "Max350Text" on page 428

16.1.18.1.2 PartyContactDetails <PtyCtctDtls>*Presence:* [0..1]*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.*Datatype:* "Max140Text" on page 427**16.1.18.1.3 RegistrationDetails <RegnDtls>***Presence:* [0..1]*Definition:* Provides information required for the registration.*Datatype:* "Max350Text" on page 428**16.1.18.2 PartyIdentification102Choice***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	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		370
Or	NameAndAddress <NmAndAdr>	[1..1]	±		370
Or}	Country <Ctry>	[1..1]	CodeSet		370

16.1.18.2.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation.*Datatype:* "AnyBICIdentifier" on page 424**16.1.18.2.2 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 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		377
	Address <Adr>	[0..1]	±		377

16.1.18.2.3 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 410

16.1.18.3 PartyIdentification101Choice

Definition: Choice of identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		371
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		371
Or}	NameAndAddress <NmAndAdr>	[1..1]			372
	Name <Nm>	[1..1]	Text		372
	Address <Adr>	[0..1]			372
	AddressType <AdrTp>	[0..1]	CodeSet		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.18.3.1 BIC <BIC>

Presence: [1..1]

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

Datatype: "AnyBICIdentifier" on page 424

16.1.18.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification36" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.18.3.3 NameAndAddress <NmAndAdr>*Presence:* [1..1]*Definition:* Identification of a party with its name and address in free text.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		372
	Address <Adr>	[0..1]			372
	AddressType <AdrTp>	[0..1]	CodeSet		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.18.3.3.1 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 428**16.1.18.3.3.2 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		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.18.3.3.2.1 AddressType <AdrTp>*Presence:* [0..1]*Definition:* Identifies the nature of the postal address.*Datatype:* "AddressType2Code" on page 406

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.

16.1.18.3.3.2.2 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 428**16.1.18.3.3.2.3 StreetName <StrtNm>***Presence:* [0..1]*Definition:* Name of a street or thoroughfare.*Datatype:* "Max70Text" on page 428**16.1.18.3.3.2.4 BuildingNumber <BldgNb>***Presence:* [0..1]*Definition:* Number that identifies the position of a building on a street.*Datatype:* "Max16Text" on page 427**16.1.18.3.3.2.5 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 427**16.1.18.3.3.2.6 TownName <TwnNm>***Presence:* [0..1]*Definition:* Name of a built-up area, with defined boundaries, and a local government.*Datatype:* "Max35Text" on page 428

16.1.18.3.3.2.7 CountrySubDivision <CtrySubDvsn>*Presence:* [0..1]*Definition:* Identifies a subdivision of a country for example, state, region, county.*Datatype:* "Max35Text" on page 428**16.1.18.3.3.2.8 Country <Ctry>***Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Datatype:* "CountryCode" on page 410**16.1.18.4 PartyIdentification100Choice***Definition:* Identification of a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.18.4.1 AnyBIC <AnyBIC>*Presence:* [1..1]*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.*Datatype:* "AnyBICIdentifier" on page 424**16.1.18.4.2 ProprietaryIdentification <PrtryId>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.18.4.3 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		375
	Address <Adr>	[1..1]	±		375

16.1.18.4.3.1 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 428

16.1.18.4.3.2 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 403 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		403
	PostCodeIdentification <PstCdId>	[1..1]	Text		403
	TownName <TwnNm>	[1..1]	Text		403
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		403
	Country <Ctry>	[1..1]	CodeSet		403

16.1.19 Person Identification

16.1.19.1 ContactIdentification2

Definition: Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		376
	GivenName <GvnNm>	[0..1]	Text		376
	Name <Nm>	[1..1]	Text		376
	PhoneNumber <PhneNb>	[0..1]	Text		376
	MobileNumber <MobNb>	[0..1]	Text		376
	FaxNumber <FaxNb>	[0..1]	Text		376
	EmailAddress <EmailAdr>	[0..1]	Text		376

16.1.19.1.1 NamePrefix <NmPrfx>

Presence: [0..1]

Definition: Specifies the terms used to formally address a person.

Datatype: "NamePrefix1Code" on page 420

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.

16.1.19.1.2 GivenName <GvnNm>

Presence: [0..1]

Definition: First name of a person.

Datatype: "Max35Text" on page 428

16.1.19.1.3 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 428

16.1.19.1.4 PhoneNumber <PhneNb>

Presence: [0..1]

Definition: Collection of information that identifies a phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 429

16.1.19.1.5 MobileNumber <MobNb>

Presence: [0..1]

Definition: Collection of information that identifies a mobile phone number, as defined by telecom services.

Datatype: "PhoneNumber" on page 429

16.1.19.1.6 FaxNumber <FaxNb>

Presence: [0..1]

Definition: Collection of information that identifies a FAX number, as defined by telecom services.

Datatype: "PhoneNumber" on page 429

16.1.19.1.7 EmailAddress <EmailAdr>

Presence: [0..1]

Definition: Address for electronic mail (e-mail).

Datatype: "Max256Text" on page 427

16.1.20 Postal Address

16.1.20.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		377
	Address <Adr>	[0..1]	±		377

16.1.20.1.1 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 428

16.1.20.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of a party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 377 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		378
	AddressLine <AdrLine>	[0..5]	Text		378
	StreetName <StrtNm>	[0..1]	Text		378
	BuildingNumber <BldgNb>	[0..1]	Text		378
	PostCode <PstCd>	[0..1]	Text		379
	TownName <TwnNm>	[0..1]	Text		379
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		379
	Country <Ctry>	[1..1]	CodeSet		379

16.1.20.2 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		378
	AddressLine <AdrLine>	[0..5]	Text		378
	StreetName <StrtNm>	[0..1]	Text		378
	BuildingNumber <BldgNb>	[0..1]	Text		378
	PostCode <PstCd>	[0..1]	Text		379
	TownName <TwnNm>	[0..1]	Text		379
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		379
	Country <Ctry>	[1..1]	CodeSet		379

16.1.20.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 406

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.

16.1.20.2.2 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 428

16.1.20.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 428

16.1.20.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

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

Datatype: ["Max16Text" on page 427](#)

16.1.20.2.5 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 427](#)

16.1.20.2.6 TownName <TwnNm>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 428](#)

16.1.20.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: ["Max35Text" on page 428](#)

16.1.20.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: ["CountryCode" on page 410](#)

16.1.21 Price

16.1.21.1 Price2

Definition: Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		379
	Value <Val>	[1..1]	±		380

16.1.21.1.1 Type <Tp>

Presence: [1..1]

Definition: Specification of the price type.

Type <Tp> contains one of the following elements (see ["YieldedOrValueType1Choice" on page 368](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		368
Or}	ValueType <ValTp>	[1..1]	CodeSet		368

16.1.21.1.2 Value <Val>*Presence:* [1..1]*Definition:* Value of the price, for example, as a currency and value.**Value <Val>** contains one of the following elements (see ["PriceRateOrAmountChoice"](#) on page 380 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		380
Or}	Amount <Amt>	[1..1]	Amount		380

16.1.21.2 PriceRateOrAmountChoice*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		380
Or}	Amount <Amt>	[1..1]	Amount		380

16.1.21.2.1 Rate <Rate>*Presence:* [1..1]*Definition:* Price expressed as a rate, that is percentage.*Datatype:* ["PercentageRate"](#) on page 426**16.1.21.2.2 Amount <Amt>***Presence:* [1..1]*Definition:* Price expressed as a currency and value.*Datatype:* ["ActiveOrHistoricCurrencyAnd13DecimalAmount"](#) on page 404**16.1.22 Rate****16.1.22.1 InterestRate1Choice***Definition:* Choice between a fixed rate and a variable rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		381
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			381
	Index <Indx>	[1..1]	Text		381
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		381

16.1.22.1.1 FixedInterestRate <FxdlntrstRate>

Presence: [1..1]

Definition: Indicates that the rate is fixed.

Datatype: "PercentageRate" on page 426

16.1.22.1.2 VariableInterestRate <VarblntrstRate>

Presence: [1..1]

Definition: Provides details about the variable rate.

VariableInterestRate <VarblntrstRate> contains the following **VariableInterest1Rate** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[1..1]	Text		381
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		381

16.1.22.1.2.1 Index <Indx>

Presence: [1..1]

Definition: Specifies the index taken into account to calculate the variable interest rate.

Datatype: "Max35Text" on page 428

16.1.22.1.2.2 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 426

16.1.23 Safekeeping Place

16.1.23.1 SafekeepingPlaceFormat10Choice

Definition: Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382
Or	Country <Ctry>	[1..1]	CodeSet		382
Or	TypeAndIdentification <TpAndId>	[1..1]			382
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[1..1]	IdentifierSet		383
Or}	Proprietary <Prtry>	[1..1]	±		383

16.1.23.1.1 Identification <Id>*Presence:* [1..1]*Definition:* Place of safekeeping expressed as a code and a narrative description.**Identification <Id>** contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		382
	Identification <Id>	[0..1]	Text		382

16.1.23.1.1.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace3Code" on page 422

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.

16.1.23.1.1.2 Identification <Id>*Presence:* [0..1]*Definition:* Additional information about the place of safekeeping.*Datatype:* "Max35Text" on page 428**16.1.23.1.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Datatype:* "CountryCode" on page 410**16.1.23.1.3 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		382
	Identification <Id>	[1..1]	IdentifierSet		383

16.1.23.1.3.1 SafekeepingPlaceType <SfkpgPlcTp>*Presence:* [1..1]

Definition: Place of safekeeping as a code.

Datatype: "SafekeepingPlace1Code" on page 422

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.

16.1.23.1.3.2 Identification <Id>

Presence: [1..1]

Definition: Place of safekeeping.

Datatype: "AnyBICIdentifier" on page 424

16.1.23.1.4 Proprietary <Prtry>

Presence: [1..1]

Definition: Place of safekeeping expressed with a propriety identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification78" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		353
	Identification <Id>	[0..1]	Text		353

16.1.24 Settlement Details

16.1.24.1 SettlementDetails102

Definition: Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		385
	SettlementParties <SttlmPties>	[0..1]			385
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]			387
	Depository <Dpstry>	[1..1]	±		388
	Party1 <Pty1>	[1..1]			389
	PartyIdentification <PtyId>	[1..1]	±		389
	AccountIdentification <AcctId>	[0..1]	Text		389
	ProcessingIdentification <PrcgId>	[0..1]	Text		389
	ProcessingDate <PrcgDt>	[0..1]	±		389
	SubAccount <SubAcct>	[0..1]	±		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	Identification <Id>	[1..1]	±		391
	AlternateIdentification <AltrnId>	[0..1]			392
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrnId>	[1..1]	Text		393
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		393
	ProcessingIdentification <PrcgId>	[0..1]	Text		393
	AdditionalInformation <AddtlInf>	[0..1]	±		393
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]			393
	Depository <Dpstry>	[1..1]	±		394
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]	±		396
	ContactPerson <CtctPrsn>	[0..1]	±		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Party2 <Pty2>	[0..1]			397
	Identification <Id>	[1..1]	±		397
	AlternateIdentification <AltrnId>	[0..1]			398
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	AlternateIdentification <AltrnId>	[1..1]	Text		399
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		400
	ProcessingIdentification <PrctlId>	[0..1]	Text		400
	AdditionalInformation <AddtlInf>	[0..1]	±		400
	CollateralOwnership <CollOwnrsh>	[1..1]			400
	Proprietary <Prtry>	[1..1]	Indicator		400
	ClientName <ClntNm>	[0..1]	±		400

16.1.24.1.1 TradeDate <TradDt>

Presence: [1..1]

Definition: Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

Datatype: "ISODatetime" on page 424

16.1.24.1.2 SettlementParties <SttlmPties>

Presence: [0..1]

Definition: Provides details on either the delivering or receiving settlement parties.

SettlementParties <SttlmPties> contains one of the following **SettlementParties5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]			387
	Depository <Dpstry>	[1..1]	±		388
	Party1 <Pty1>	[1..1]			389
	PartyIdentification <PtyId>	[1..1]	±		389
	AccountIdentification <AcctId>	[0..1]	Text		389
	ProcessingIdentification <PrcgId>	[0..1]	Text		389
	ProcessingDate <PrcgDt>	[0..1]	±		389
	SubAccount <SubAcct>	[0..1]	±		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	Identification <Id>	[1..1]	±		391
	AlternateIdentification <AltrnId>	[0..1]			392
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrnId>	[1..1]	Text		393
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		393
	ProcessingIdentification <PrcgId>	[0..1]	Text		393
	AdditionalInformation <AddtlInf>	[0..1]	±		393
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]			393
	Depository <Dpstry>	[1..1]	±		394
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]	±		396
	ContactPerson <CtctPrsn>	[0..1]	±		396
	Party2 <Pty2>	[0..1]			397
	Identification <Id>	[1..1]	±		397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AlternateIdentification <AltrnId>	[0..1]			398
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	AlternateIdentification <AltrnId>	[1..1]	Text		399
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		400
	ProcessingIdentification <PrctlId>	[0..1]	Text		400
	AdditionalInformation <AddtlInf>	[0..1]	±		400

16.1.24.1.2.1 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.

DeliveringSettlementParties <DlvrgSttlmPties> contains the following
DeliveringPartiesAndAccount15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		388
	Party1 <Pty1>	[1..1]			389
	PartyIdentification <PtyId>	[1..1]	±		389
	AccountIdentification <AcctId>	[0..1]	Text		389
	ProcessingIdentification <PrcgId>	[0..1]	Text		389
	ProcessingDate <PrcgDt>	[0..1]	±		389
	SubAccount <SubAcct>	[0..1]	±		390
	ContactPerson <CtctPrsn>	[0..1]	±		390
	Party2 <Pty2>	[0..1]			390
	Identification <Id>	[1..1]	±		391
	AlternateIdentification <AltrnId>	[0..1]			392
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrnId>	[1..1]	Text		393
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		393
	ProcessingIdentification <PrcgId>	[0..1]	Text		393
	AdditionalInformation <AddtlInf>	[0..1]	±		393

16.1.24.1.2.1.1 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 "[PartyIdentification102Choice](#)" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		370
Or	NameAndAddress <NmAndAdr>	[1..1]	±		370
Or}	Country <Ctry>	[1..1]	CodeSet		370

16.1.24.1.2.1.2 Party1 <Pty1>*Presence:* [1..1]*Definition:* Party that, in a settlement chain interacts with the depository.**Party1 <Pty1>** contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		389
	AccountIdentification <AcctId>	[0..1]	Text		389
	ProcessingIdentification <PrcgId>	[0..1]	Text		389
	ProcessingDate <PrcgDt>	[0..1]	±		389
	SubAccount <SubAcct>	[0..1]	±		390
	ContactPerson <CtctPrsn>	[0..1]	±		390

16.1.24.1.2.1.2.1 PartyIdentification <PtyId>*Presence:* [1..1]*Definition:* Party that legally owns the account.**PartyIdentification <PtyId>** contains one of the following elements (see "[PartyIdentification100Choice](#)" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.24.1.2.1.2.2 AccountIdentification <AcctId>*Presence:* [0..1]*Definition:* Identification of the account owned by the party.*Datatype:* "[Max35Text](#)" on page 428**16.1.24.1.2.1.2.3 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "[Max35Text](#)" on page 428**16.1.24.1.2.1.2.4 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 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.24.1.2.1.2.5 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 elements (see ["SubAccount5"](#) on page 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Name <Nm>	[0..1]	Text		220
	Characteristic <Chrtc>	[0..1]	Text		220

16.1.24.1.2.1.2.6 ContactPerson <CtctPrsn>

Presence: [0..1]

Definition: Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see ["ContactIdentification2"](#) on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		376
	GivenName <GvnNm>	[0..1]	Text		376
	Name <Nm>	[1..1]	Text		376
	PhoneNumber <PhneNb>	[0..1]	Text		376
	MobileNumber <MobNb>	[0..1]	Text		376
	FaxNumber <FaxNb>	[0..1]	Text		376
	EmailAddress <EmailAdr>	[0..1]	Text		376

16.1.24.1.2.1.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		391
	AlternateIdentification <AltrId>	[0..1]			392
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrId>	[1..1]	Text		393
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		393
	ProcessingIdentification <PrcgId>	[0..1]	Text		393
	AdditionalInformation <AddtlInf>	[0..1]	±		393

16.1.24.1.2.1.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		371
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		371
Or}	NameAndAddress <NmAndAdr>	[1..1]			372
	Name <Nm>	[1..1]	Text		372
	Address <Adr>	[0..1]			372
	AddressType <AdrTp>	[0..1]	CodeSet		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.24.1.2.1.3.2 AlternateIdentification <AltrnId>*Presence:* [0..1]*Definition:* Alternate identification for a party.**AlternateIdentification <AltrnId>** contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			392
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392
	Country <Ctry>	[1..1]	CodeSet		393
	AlternateIdentification <AltrnId>	[1..1]	Text		393

16.1.24.1.2.1.3.2.1 IdentificationType <IdTp>*Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		392
Or}	Proprietary <Prtry>	[1..1]	±		392

16.1.24.1.2.1.3.2.1.1 Code <Cd>*Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 423

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.

16.1.24.1.2.1.3.2.1.2 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.24.1.2.1.3.2.2 Country <Ctry>

Presence: [1..1]

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

Datatype: "[CountryCode](#)" on page 410

16.1.24.1.2.1.3.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "[Max35Text](#)" on page 428

16.1.24.1.2.1.3.3 SafekeepingAccount <SfkpgAcct>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 428

16.1.24.1.2.1.3.4 ProcessingIdentification <PrcgId>

Presence: [0..1]

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

Datatype: "[Max35Text](#)" on page 428

16.1.24.1.2.1.3.5 AdditionalInformation <AddtlInf>

Presence: [0..1]

Definition: Provides additional information regarding the party,

AdditionalInformation <AddtlInf> contains the following elements (see "[PartyTextInformation1](#)" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		369
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		370
	RegistrationDetails <RegnDtls>	[0..1]	Text		370

16.1.24.1.2.2 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.

ReceivingSettlementParties <RcvgSttlmPties> contains the following
ReceivingPartiesAndAccount15 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]	±		394
	Party1 <Pty1>	[1..1]			395
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]	±		396
	ContactPerson <CtctPrsn>	[0..1]	±		396
	Party2 <Pty2>	[0..1]			397
	Identification <Id>	[1..1]	±		397
	AlternateIdentification <AltrnId>	[0..1]			398
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	AlternateIdentification <AltrnId>	[1..1]	Text		399
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		400
	ProcessingIdentification <PrcgId>	[0..1]	Text		400
	AdditionalInformation <AddtlInf>	[0..1]	±		400

16.1.24.1.2.2.1 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 "PartyIdentification102Choice" on page 370 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		370
Or	NameAndAddress <NmAndAdr>	[1..1]	±		370
Or}	Country <Ctry>	[1..1]	CodeSet		370

16.1.24.1.2.2.2 Party1 <Pty1>

Presence: [1..1]

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

Party1 <Pty1> contains the following **PartyIdentificationAndAccount126** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]	±		395
	AccountIdentification <AcctId>	[0..1]	Text		395
	ProcessingIdentification <PrcgId>	[0..1]	Text		396
	ProcessingDate <PrcgDt>	[0..1]	±		396
	SubAccount <SubAcct>	[0..1]	±		396
	ContactPerson <CtctPrsn>	[0..1]	±		396

16.1.24.1.2.2.2.1 PartyIdentification <PtyId>

Presence: [1..1]

Definition: Party that legally owns the account.

PartyIdentification <PtyId> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.24.1.2.2.2.2 AccountIdentification <AcctId>

Presence: [0..1]

Definition: Identification of the account owned by the party.

Datatype: "Max35Text" on page 428

16.1.24.1.2.2.2.3 ProcessingIdentification <PrcgId>*Presence:* [0..1]*Definition:* Specifies the reference of the transaction at the party identified in the sequence.*Datatype:* "Max35Text" on page 428**16.1.24.1.2.2.2.4 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 348 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		348
Or}	DateTime <DtTm>	[1..1]	DateTime		348

16.1.24.1.2.2.2.5 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 elements (see "SubAccount5" on page 219 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		220
	Name <Nm>	[0..1]	Text		220
	Characteristic <Chrtc>	[0..1]	Text		220

16.1.24.1.2.2.2.6 ContactPerson <CtctPrsn>*Presence:* [0..1]*Definition:* Contact person and contact information.

ContactPerson <CtctPrsn> contains the following elements (see "ContactIdentification2" on page 375 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		376
	GivenName <GvnNm>	[0..1]	Text		376
	Name <Nm>	[1..1]	Text		376
	PhoneNumber <PhneNb>	[0..1]	Text		376
	MobileNumber <MobNb>	[0..1]	Text		376
	FaxNumber <FaxNb>	[0..1]	Text		376
	EmailAddress <EmailAdr>	[0..1]	Text		376

16.1.24.1.2.2.3 Party2 <Pty2>

Presence: [0..1]

Definition: Party that, in a settlement chain interacts with the party 1.

Party2 <Pty2> contains the following **PartyIdentificationAndAccount127** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	±		397
	AlternateIdentification <AltrnId>	[0..1]			398
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	AlternateIdentification <AltrnId>	[1..1]	Text		399
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		400
	ProcessingIdentification <PrcgId>	[0..1]	Text		400
	AdditionalInformation <AddtlInf>	[0..1]	±		400

16.1.24.1.2.2.3.1 Identification <Id>

Presence: [1..1]

Definition: Identification of the party.

Identification <Id> contains one of the following elements (see "PartyIdentification101Choice" on page 371 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet		371
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		371
Or}	NameAndAddress <NmAndAdr>	[1..1]			372
	Name <Nm>	[1..1]	Text		372
	Address <Adr>	[0..1]			372
	AddressType <AdrTp>	[0..1]	CodeSet		373
	AddressLine <AdrLine>	[0..5]	Text		373
	StreetName <StrtNm>	[0..1]	Text		373
	BuildingNumber <BldgNb>	[0..1]	Text		373
	PostCode <PstCd>	[0..1]	Text		373
	TownName <TwnNm>	[0..1]	Text		373
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		374
	Country <Ctry>	[1..1]	CodeSet		374

16.1.24.1.2.2.3.2 Alternateldentification <Altrnld>

Presence: [0..1]

Definition: Alternate identification for a party.

Alternateldentification <Altrnld> contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			398
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399
	Country <Ctry>	[1..1]	CodeSet		399
	Alternateldentification <Altrnld>	[1..1]	Text		399

16.1.24.1.2.2.3.2.1 IdentificationType <IdTp>

Presence: [1..1]

Definition: Specifies the type of alternate identification of the party identified.

IdentificationType <IdTp> contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		399
Or}	Proprietary <Prtry>	[1..1]	±		399

16.1.24.1.2.2.3.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Type of identification is defined using a code.

Datatype: "TypeOfIdentification2Code" on page 423

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.

16.1.24.1.2.2.3.2.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Type of identification is defined using a data source scheme.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification36](#)" on page 354 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.24.1.2.2.3.2.2 Country <Ctry>

Presence: [1..1]

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

Datatype: "CountryCode" on page 410

16.1.24.1.2.2.3.2.3 AlternateIdentification <AltrnId>

Presence: [1..1]

Definition: Alternate identification for a party.

Datatype: "Max35Text" on page 428

16.1.24.1.2.2.3.3 SafekeepingAccount <SfkpgAcct>*Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.*Datatype:* "Max35Text" on page 428**16.1.24.1.2.2.3.4 ProcessingIdentification <PrcgId>***Presence:* [0..1]*Definition:* Unambiguous identification of the transaction for the party identified.*Datatype:* "Max35Text" on page 428**16.1.24.1.2.2.3.5 AdditionalInformation <AddtlInf>***Presence:* [0..1]*Definition:* Provides additional information regarding the party,**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 369 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		369
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		370
	RegistrationDetails <RegnDtls>	[0..1]	Text		370

16.1.24.1.3 CollateralOwnership <CollOwnrsh>*Presence:* [1..1]*Definition:* Indicates the collateral ownership.**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		400
	ClientName <CIntNm>	[0..1]	±		400

16.1.24.1.3.1 Proprietary <Prtry>*Presence:* [1..1]*Definition:* Indicates that the collateral is owned by the clearing member or not.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 425):

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

16.1.24.1.3.2 ClientName <CIntNm>*Presence:* [0..1]*Definition:* Indicates that the client owns the collateral.

ClientName <CIntNm> contains one of the following elements (see "PartyIdentification100Choice" on page 374 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet		374
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		374
Or}	NameAndAddress <NmAndAdr>	[1..1]			374
	Name <Nm>	[1..1]	Text		375
	Address <Adr>	[1..1]	±		375

16.1.25 Status

16.1.25.1 CollateralCancellationType1Choice

Definition: Choice between a code and a proprietary code for the reason the collateral message has been cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		401
Or}	Proprietary <Prtry>	[1..1]	±		401

16.1.25.1.1 Code <Cd>

Presence: [1..1]

Definition: Provides the cancellation reason using an ISO 20022 code.

Datatype: "CollateralManagementCancellationReason1Code" on page 408

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

16.1.25.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the cancellation reason using a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.25.2 RejectionReason21FormatChoice

Definition: Choice of formats to express the reason of a rejection of the interest request.

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

16.1.25.2.1 Code <Cd>

Presence: [1..1]

Definition: Provides the interest rejection reason using an ISO 20022 code.

Datatype: "InterestRejectionReason1Code" on page 420

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

16.1.25.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Provides the interest rejection reason using a proprietary code.

Proprietary <Prtry> contains the following elements (see "[GenericIdentification30](#)" on page 353 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		354
	Issuer <Issr>	[1..1]	Text		354
	SchemeName <SchmeNm>	[0..1]	Text		354

16.1.26 Structured Postal Address

16.1.26.1 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		403
	PostCodeIdentification <PstCld>	[1..1]	Text		403
	TownName <TwnNm>	[1..1]	Text		403
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		403
	Country <Ctry>	[1..1]	CodeSet		403

16.1.26.1.1 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 428

16.1.26.1.2 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 427

16.1.26.1.3 TownName <TwnNm>

Presence: [1..1]

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

Datatype: "Max35Text" on page 428

16.1.26.1.4 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

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

Datatype: "Max35Text" on page 428

16.1.26.1.5 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Datatype: "CountryCode" on page 410

16.2 Message Datatypes

16.2.1 Amount

16.2.1.1 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 406

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.

16.2.1.2 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 406

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.

16.2.1.3 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 406

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.

16.2.1.4 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

16.2.2 CodeSet

16.2.2.1 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.

16.2.2.2 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.

16.2.2.3 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.

16.2.2.4 AgreementFramework1Code

Definition: Specifies the agreement type details for the margin call.

Type: CodeSet

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

16.2.2.5 CalculationMethod1Code

Definition: Indicates if the method for interest calculation is simple or compounding.

Type: CodeSet

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

16.2.2.6 CollateralAccountType1Code

Definition: Specifies the collateral account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure

CodeName	Name	Definition
		resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

16.2.2.7 CollateralManagementCancellationReason1Code

Definition: Specifies the reason why the instruction/request has been cancelled.

Type: CodeSet

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

16.2.2.8 CollateralProposalResponse1Code

Definition: Specifies if the collateral proposal response is an initial or a counter proposal.

Type: CodeSet

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

16.2.2.9 CollateralPurpose1Code

Definition: Indicates whether the collateral has been posted against the variation margin or the segregated independent amount.

Type: CodeSet

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

16.2.2.10 CollateralSubstitutionConfirmation1Code

Definition: Provides the status of the collateral substitution, either returned or released.

Type: CodeSet

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

16.2.2.11 CollateralSubstitutionSequence1Code

Definition: Indicates whether the collateral substitution request is new or updated.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

16.2.2.12 CollateralSubstitutionType1Code

Definition: Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

Type: CodeSet

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

16.2.2.13 CollateralType1Code

Definition: Specifies the type of collateral.

Type: CodeSet

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.

16.2.2.14 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).

16.2.2.15 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.

16.2.2.16 DateType2Code

Definition: Specifies when date is open.

Type: CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

16.2.2.17 DepositType1Code

Definition: Specifies whether the deposit is fixed term or call/notice.

Type: CodeSet

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

16.2.2.18 DisputeResolutionType1Code

Definition: Specifies the nature of the disputed collateral amount.

Type: CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMATA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

16.2.2.19 DisputeResolutionType2Code

Definition: Specifies the nature of the disputed collateral amount.

Type: CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMATA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.

CodeName	Name	Definition
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

16.2.2.20 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.

16.2.2.21 ExposureConventionType1Code

Definition: Determines how the variation margin requirement will be calculated, either net or gross.

Type: CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

16.2.2.22 ExposureType1Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRPR	CrossProduct	Combination of various types of trades.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CRTL	CreditLine	Opening of a credit line before trading.
EQPT	EquityOption	Trading of equity option (also known as stock options).

CodeName	Name	Definition
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
FIXI	FixedIncome	Trading of fixed income instruments.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FORX	ForeignExchange	Foreign exchange trades in general.
FUTR	Futures	Related to futures trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OPTN	FXOption	Related to options trading activity.
OTCD	OTCDerivatives	OTC derivatives trading.
PAYM	CashSettlement	In support of any type of cash settlement.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SWPT	Swaption	Option on interest rate swap.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.

16.2.2.23 ExposureType5Code

Definition: Specifies the underlying business area/type of trade causing the collateral movement.

Type: CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Trading of exchanged traded commodities.
CRDS	CreditDefaultSwap	Trading of credit default swap.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency interest rate swap.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	Foreign exchange trades in general.
FORW	ForwardForeignExchange	Forward foreign exchange trades.
FUTR	Futures	Related to futures trading activity.
OPTN	FXOption	Related to options trading activity.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.

CodeName	Name	Definition
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sale exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRBD	TreasuryBonds	Trading of treasury bonds.
TRCP	TreasuryCorssProduct	Combination of treasury related exposure types.

16.2.2.24 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

16.2.2.25 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

16.2.2.26 Frequency1Code

Definition: Specifies the regularity of an event.

Type: CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

16.2.2.27 IndependentAmountConventionType1Code

Definition: Determines how the independent amount was applied in the margin calculation.

Type: CodeSet

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

16.2.2.28 InterestComputationMethod2Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28</p> <p>Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.</p>

CodeName	Name	Definition
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be

CodeName	Name	Definition
		assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is

CodeName	Name	Definition
		higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A014. See Narrative.

16.2.2.29 InterestMethod1Code

Definition: Specifies whether the interest will be settled in cash or rolled in.

Type: CodeSet

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

16.2.2.30 InterestRejectionReason1Code

Definition: Indicates whether the interest request is rejected due a value date or an interest amount difference.

Type: CodeSet

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

16.2.2.31 InterestRequestSequence1Code

Definition: Indicates whether the interest request is new or updated.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

16.2.2.32 MarginCallResponse1Code

Definition: Specifies whether the margin call request was sent on a non valuation day or was received after notification time.

Type: CodeSet

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

16.2.2.33 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.

16.2.2.34 PriceValueType1Code

Definition: Specifies a type of value of the price.

Type: CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

16.2.2.35 ProposalType1Code

Definition: Specifies whether the proposal is an initial or a counter proposal.

Type: CodeSet

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

16.2.2.36 RejectionReasonV021Code

Definition: Specifies the reason why the instruction/cancellation request has a rejected status.

Type: CodeSet

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

16.2.2.37 RoundingMethod1Code

Definition: Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

Type: CodeSet

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.

CodeName	Name	Definition
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

16.2.2.38 SafekeepingPlace1Code

Definition: Specifies the type of place of safekeeping.

Type: CodeSet

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

16.2.2.39 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.

16.2.2.40 SettlementStatus2Code

Definition: Specifies the status of the settlement of a trade in a central matching and settlement system.

Type: CodeSet

CodeName	Name	Definition
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
STCR	SettlementTransactionCreated	Settlement has been created.
STLD	Settled	Settlement is complete.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.

16.2.2.41 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.

16.2.2.42 Status4Code

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

16.2.2.43 ThresholdType1Code

Definition: Defines whether the threshold was applied on an unsecured or secured basis.

Type: CodeSet

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

16.2.2.44 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).

CodeName	Name	Definition
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

16.2.3 Date

16.2.3.1 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

16.2.4 DateTime

16.2.4.1 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

16.2.5 IdentifierSet

16.2.5.1 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.

16.2.5.2 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.

16.2.5.3 ISINOct2015Identifier

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

16.2.6 Indicator**16.2.6.1 YesNoIndicator**

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

16.2.7 Quantity

16.2.7.1 DecimalNumber

Definition: Number of objects represented as a decimal number, eg, 0.75 or 45.6.

Type: Quantity

Format

totalDigits	18
fractionDigits	17

16.2.7.2 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

16.2.8 Rate

16.2.8.1 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

16.2.8.2 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

16.2.9 Text

16.2.9.1 Exact4AlphaNumericText

Definition: Specifies an alphanumeric string with a length of 4 characters.

Type: Text

Format

pattern	[a-zA-Z0-9]{4}
---------	----------------

16.2.9.2 Max140Text

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

Type: Text

Format

minLength	1
maxLength	140

16.2.9.3 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

16.2.9.4 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

16.2.9.5 Max256Text

Definition: Specifies a character string with a maximum length of 256 characters.

Type: Text

Format

minLength	1
maxLength	256

16.2.9.6 Max34Text

Definition: Specifies a character string with a maximum length of 34 characters.

Type: Text

Format

minLength	1
maxLength	34

16.2.9.7 Max350Text

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

Type: Text

Format

minLength	1
maxLength	350

16.2.9.8 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

16.2.9.9 Max5NumericText

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

Type: Text

Format

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

16.2.9.10 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

16.2.9.11 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}
---------	-------------------------------